LATINOS TRADING

BACKTEST REPORT

Backtest #46571 · SM · EVO_GG1RSISNIP_v257

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v257 strategy on SM generated a +41.20% ROI with a perfect win rate, driven by only two trades, which renders the 1.21 Sharpe ratio statistically insignificant and unrepresentative of true performance. Despite the high win rate, a 32.83% maximum drawdown suggests extreme volatility exposure during those specific executions, likely due to overfitting to a narrow historical window. Such a low trade count fails to account for transaction costs, slippage, or market regime shifts, making current results unreliable for capital allocation. The critical next step is to validate robustness by expanding the test to out-of-sample data and increasing the trade frequency via parameter optimization. This approach will reveal whether the

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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