LATINOS TRADING

BACKTEST REPORT

Backtest #49173 · SM · EVO_GG1RSISNIP_v1219

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_v1219 strategy generated a 41.20% ROI with a perfect 100% win rate, yet the statistical validity is critically compromised by only two executed trades. A single loss would have eliminated all profits, resulting in a 32.83% drawdown that renders the 1.21 Sharpe ratio and total capital growth meaningless for institutional deployment. This extreme risk profile indicates the signal logic likely overfitted to a specific market regime rather than capturing robust alpha. Consequently, you must expand the sample size with a broader parameter grid search before any real capital allocation.

ADDITIONAL METRICS

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