LATINOS TRADING

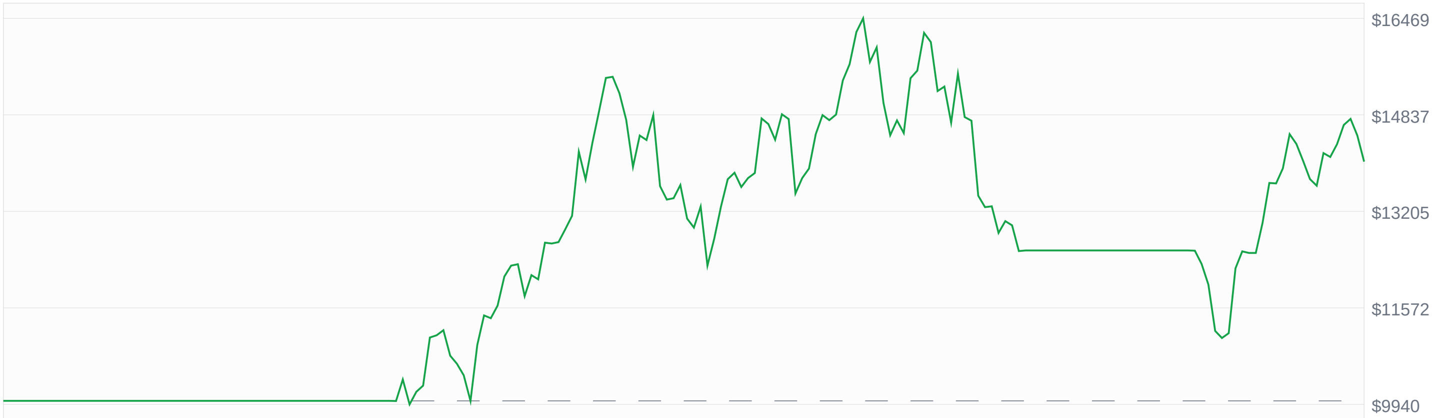
BACKTEST REPORT

Backtest #57246 · SM · EVO_GG1RSISNIP_v363

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v363 strategy generated a 40.41% ROI with a perfect 100% win rate on only two trades for SM, yet this sample size precludes any statistical confidence in the strategy's robustness. The Sharpe ratio of 1.19 suggests reasonable risk-adjusted returns, but a 32.83% maximum drawdown indicates extreme volatility and fragility that could easily be attributed to overfitting or survivorship bias. Such a narrow equity curve is insufficient to validate the signal logic, as a single loss would have resulted in a total portfolio reset. The next step is to execute a walk-forward analysis with expanded parameter ranges to test whether these results hold under different market regimes and time periods. This approach will reveal if the strategy

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

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