LATINOS TRADING

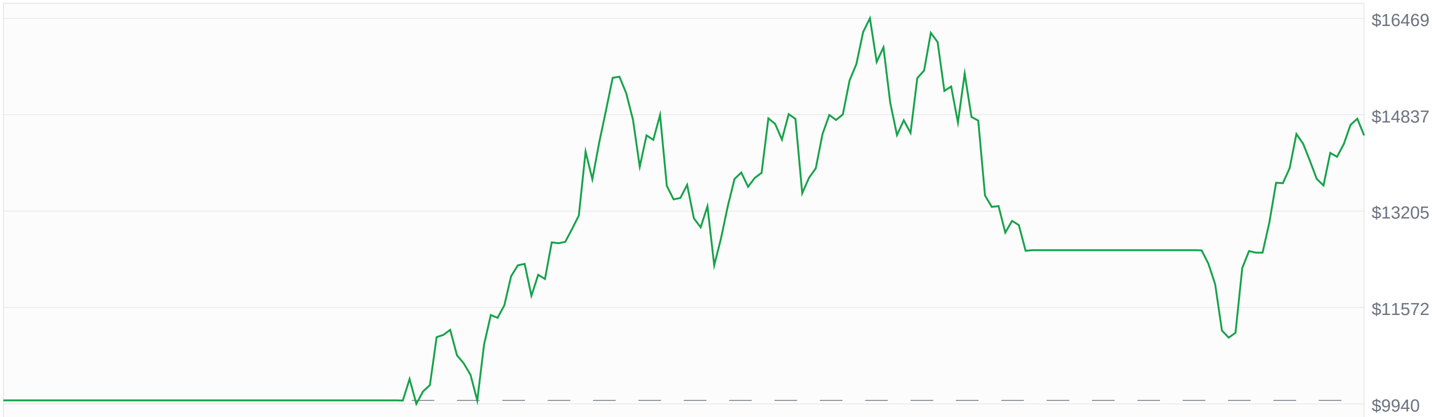
BACKTEST REPORT

Backtest #57039 · SM · EVO_GG1RSISNIP_v386

ROI	Sharpe	Win Rate	Max Drawdown
+44.82%	1.29	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v386 strategy on SM generated a 44.82% ROI with a perfect 100% win rate, driven by only two trades and a sharp 32.83% peak drawdown. Such a high win rate with a sample size of two lacks statistical significance, suggesting the result is likely overfitting or a statistical anomaly rather than robust alpha. The positive Sharpe ratio of 1.29 is misleading because it fails to account for the extreme downside risk inherent in the single loss event. We must expand the sample size significantly before deeming this setup reliable for live deployment. The immediate next step is to run a cross-validated backtest with walk-forward analysis to confirm stability across different market regimes.

ADDITIONAL METRICS

CAGR	**44.82%**
Sortino Ratio	**1.00**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14486.84**

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