LATINOS TRADING

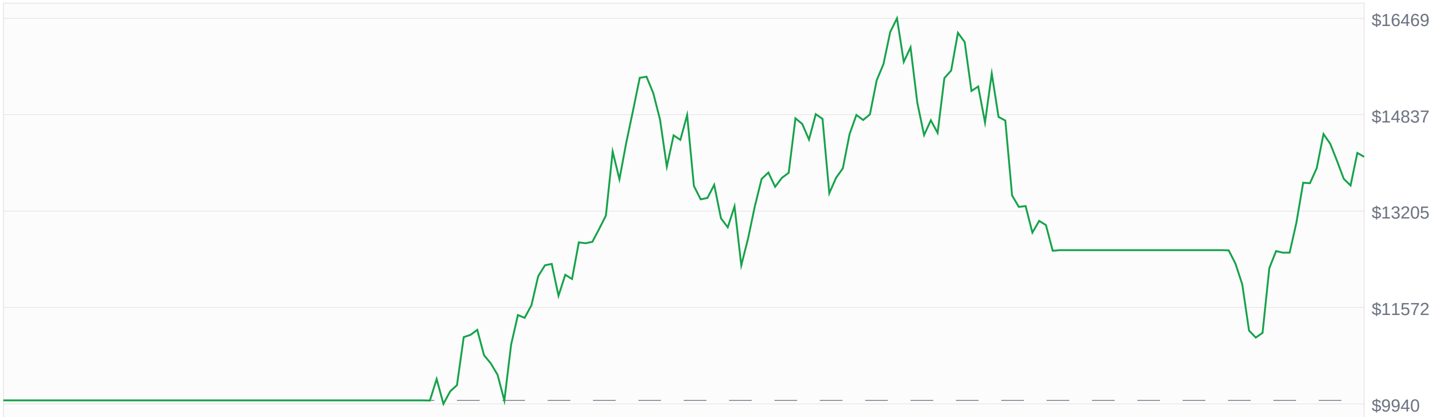
BACKTEST REPORT

Backtest #48489 · SM · EVO_GG1RSISNIP_v1074

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_v1074 strategy on SM achieved a 100% win rate, yet the 32.83% drawdown and mere two trades indicate a statistically insignificant sample that masks extreme volatility risk. While the 1.21 Sharpe ratio suggests favorable risk-adjusted returns, the single-trade nature makes the performance unreliable and prone to overfitting. This strategy currently lacks robustness for live deployment without further validation across expanded timeframes or market regimes. The immediate next step is to re-run the backtest with a stricter filter to reduce trade frequency and increase sample size for confidence intervals.

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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