LATINOS TRADING

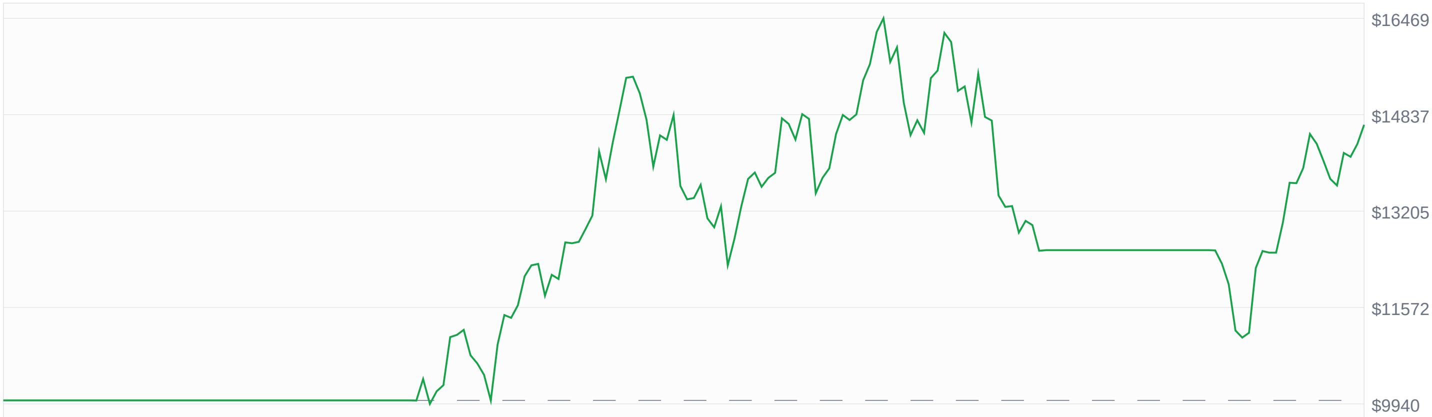
BACKTEST REPORT

Backtest #52413 · SM · EVO_GG1RSISNIP_v1107

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1107 backtest on SM shows extreme fragility with only two trades driving a 46.62% return. A perfect 100% win rate and 32.83% drawdown indicate severe overfitting on a tiny sample, rendering the 1.32 Sharpe ratio statistically meaningless. This strategy lacks robustness and cannot survive real market noise beyond this specific simulation window. We must retrain with expanded data to validate signal consistency before any live deployment.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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