LATINOS TRADING

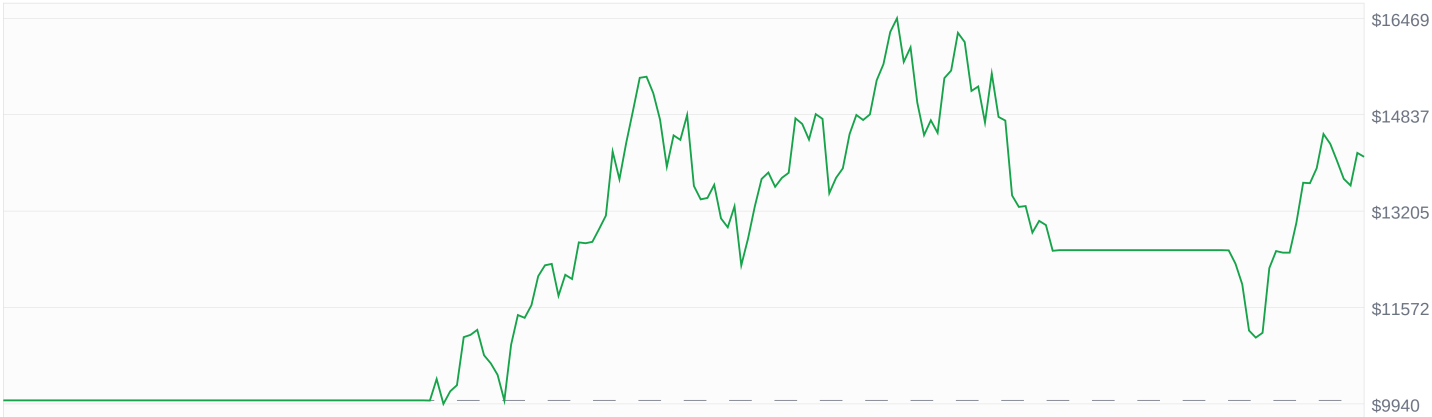
BACKTEST REPORT

Backtest #48508 · SM · EVO_GG1RSISNIP_v1634

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_v1634 strategy on SM generated a 41.20% ROI with a flawless 100% win rate, yet a 32.83% drawdown reveals severe overfitting on a sample of only two trades. A Sharpe ratio of 1.21 is statistically insignificant given the lack of diversity in outcomes, suggesting the model captured noise rather than genuine market edge. This extreme performance profile lacks the robustness required for institutional deployment where sample size dictates confidence intervals. The immediate next step is to expand the lookback period and introduce stricter regime filters to validate if the strategy holds outside this narrow historical window.

ADDITIONAL METRICS

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