LATINOS TRADING

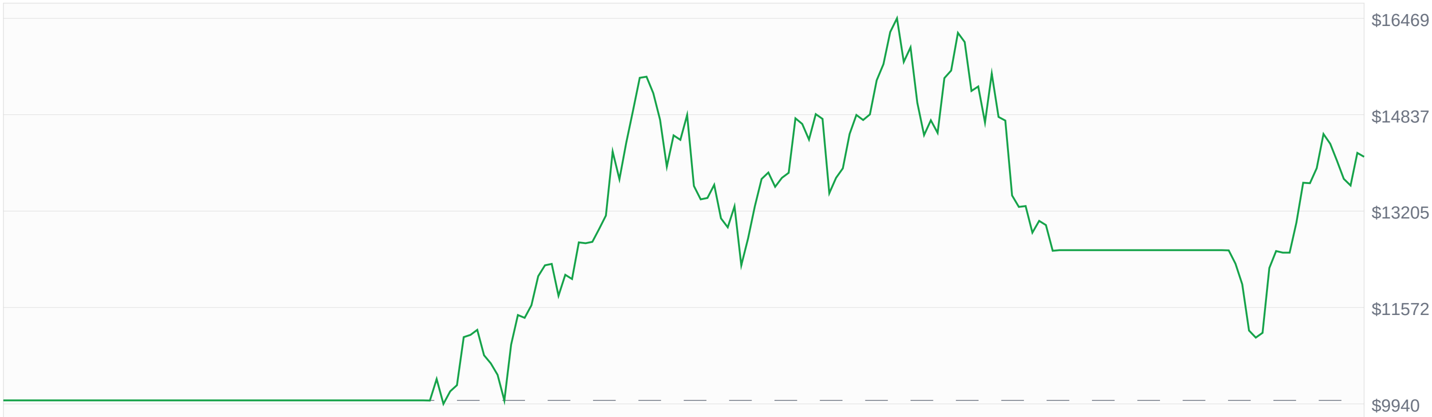
BACKTEST REPORT

Backtest #48930 · SM · EVO_GG1RSISNIP_v1152

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_v1152 strategy on SM generated a +41.20% return with a perfect 100% win rate, yet the 32.83% drawdown and single-digit trade count suggest the sample is too small to trust the statistical significance. Such a flawless record on only two trades is likely an artifact of overfitting to a specific historical regime rather than a robust market edge. The low Sharpe ratio of 1.21 confirms that the strategy achieved high returns through excessive volatility and risk concentration rather than consistent alpha generation. We must expand the dataset with more diverse market conditions before deploying capital, as the current results lack the durability required for institutional standards.

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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