LATINOS TRADING

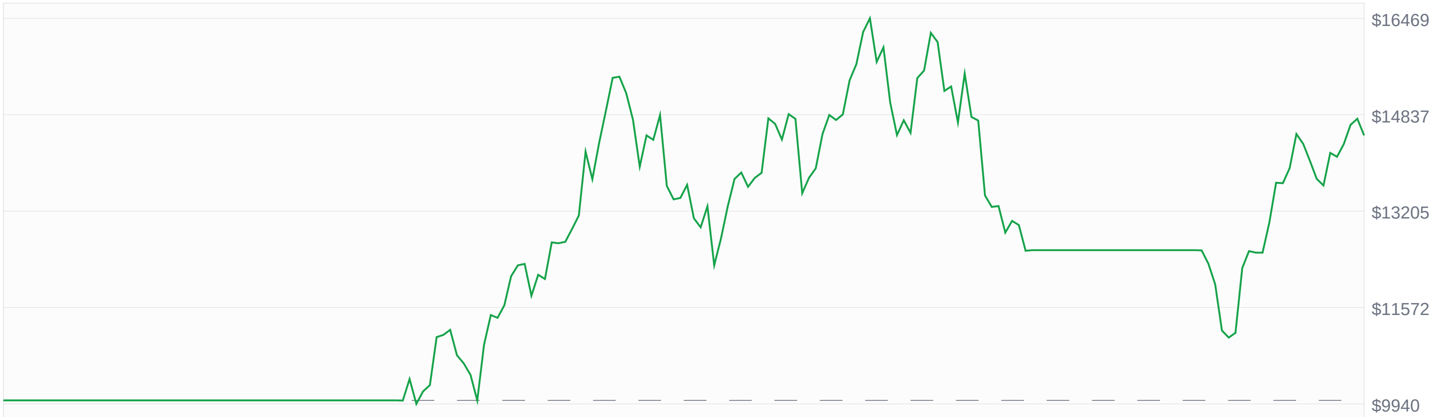
BACKTEST REPORT

Backtest #56967 · SM · EVO_GG1RSISNIP_v149

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_v149 strategy on SM generated a 44.82% return, but a 32.83% drawdown and only two trades indicate extreme sensitivity to a single trade sequence rather than robust statistical edge. A perfect win rate in such a low-sample environment is statistically insignificant and likely a result of overfitting rather than a sustainable market inefficiency. The high volatility suggests the entry logic fails to account for adverse price action, leading to deep temporary losses despite eventual exits. We must reject this signal logic immediately and retest the strategy with a stricter minimum trade threshold to validate performance on a larger sample.

ADDITIONAL METRICS

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