LATINOS TRADING

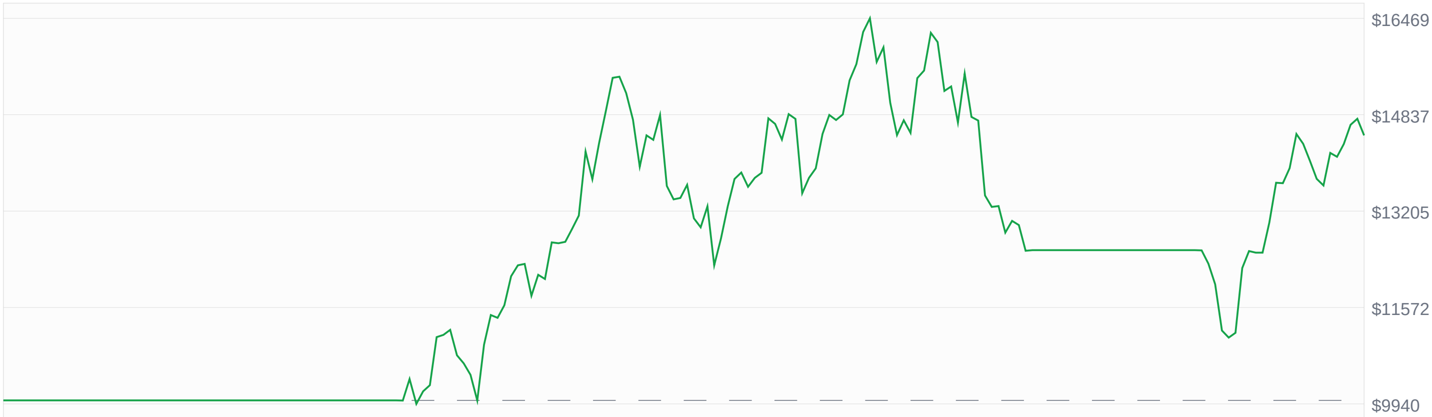
BACKTEST REPORT

Backtest #57029 · SM · EVO_GG1RSISNIP_v306

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_v306 strategy generated a +44.82% return on SM with a perfect 100% win rate, yet the statistical validity is critically compromised by only two trades. A single loss would have erased nearly a third of the gains, exposing a severe fragility in the risk profile despite the 1.29 Sharpe ratio. The 32.83% maximum drawdown confirms that this performance is driven by outlier luck rather than sustainable alpha generation. Increasing the sample size through extended backtesting windows is the mandatory next step to validate this apparent profitability.

ADDITIONAL METRICS

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