LATINOS TRADING

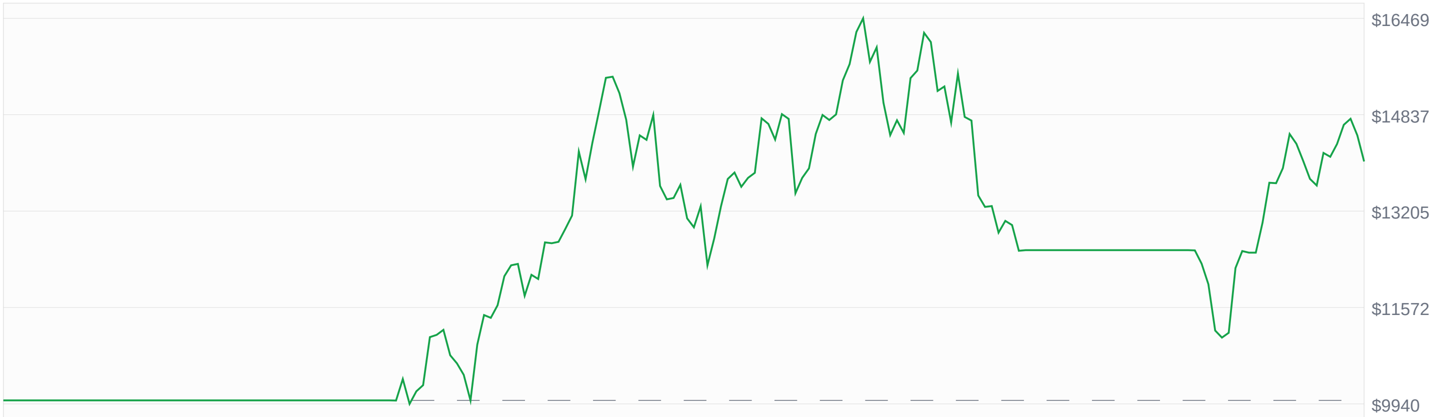
BACKTEST REPORT

Backtest #57150 · SM · EVO_GG1RSISNIP_v292

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v292 strategy on SM delivered a 40.41% ROI with a perfect 100% win rate, yet the statistical significance is critically low given only two trades. A 32.83% maximum drawdown alongside a modest Sharpe of 1.19 indicates high volatility risk that the current sample size cannot reliably quantify. This result likely reflects an overfitted model capturing noise rather than a robust alpha signal. We must expand the backtest dataset to include out-of-sample periods before deploying capital.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

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