LATINOS TRADING

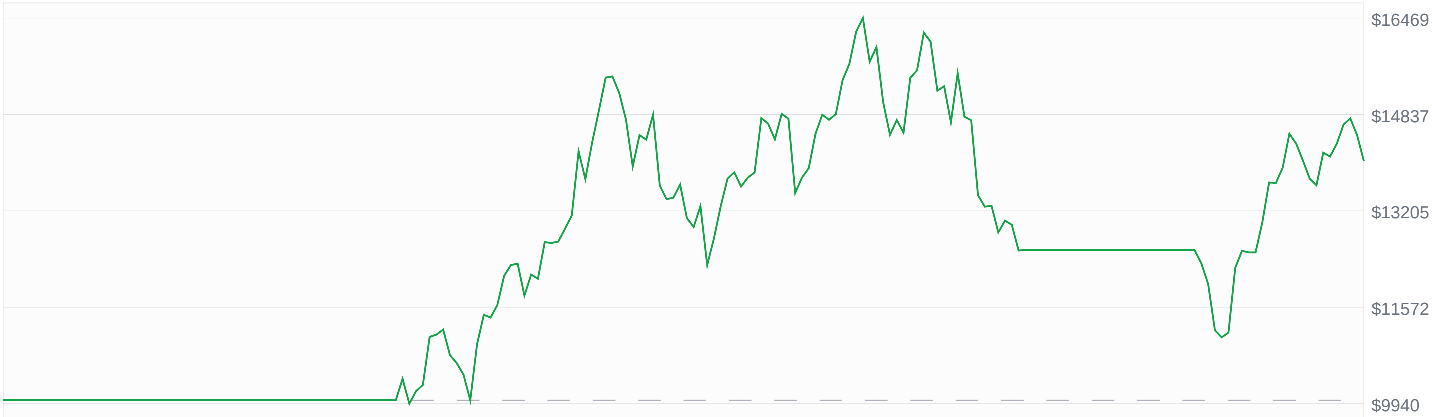
BACKTEST REPORT

Backtest #57222 · SM · EVO_GG1RSISNIP_v278

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_v278 backtest on SM shows a deceptive 100% win rate with a 40.41% ROI, yet the 32.83% drawdown reveals extreme volatility per trade. With only two trades in the sample, statistical confidence is negligible, making the Sharpe ratio of 1.19 meaningless for live deployment. The strategy likely overfit to specific price bars, capturing luck rather than a robust edge. You must expand the sample size to at least fifty trades before considering this approach viable.

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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