LATINOS TRADING

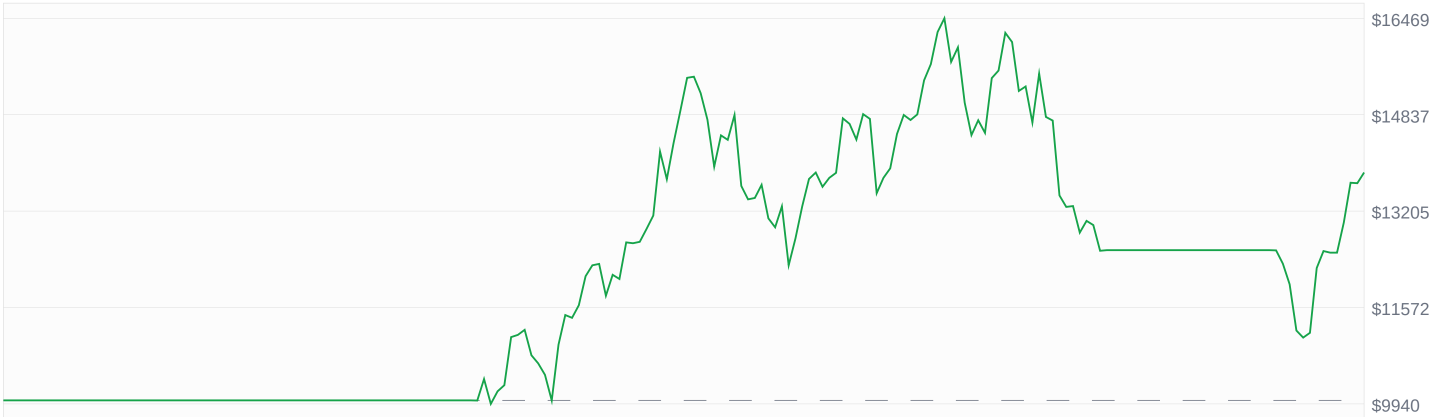
BACKTEST REPORT

Backtest #33237 · SM · EVO_GG1RSISNIP_v239

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v239 strategy on SM achieved a +38.54% ROI with a perfect 100% win rate, driven by only two trades. However, a 32.83% maximum drawdown and a modest Sharpe ratio of 1.17 indicate extreme volatility exposure and low statistical confidence. Such a high win rate on a tiny sample size of two trades is likely a statistical anomaly rather than a robust edge. We must expand the sample size to validate performance across different market regimes before deployment.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**