LATINOS TRADING

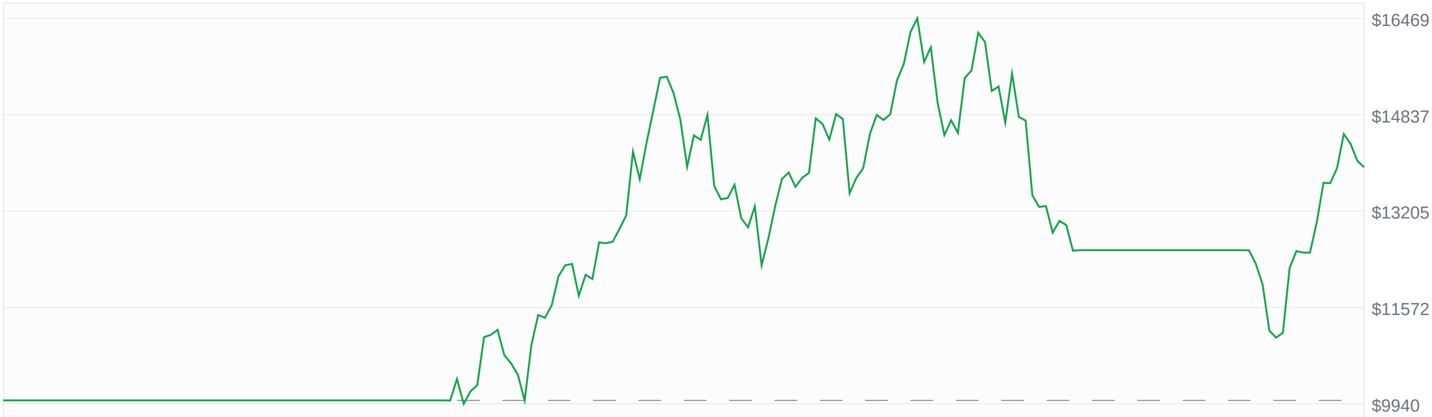
BACKTEST REPORT

Backtest #36437 · SM · EVO_GG1RSISNIP_v384

ROI	Sharpe	Win Rate	Max Drawdown
+39.45%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v384 strategy on SM generated a 39.45% ROI with a perfect 100% win rate, but the 32.83% drawdown and single-digit trade count reveal severe overfitting rather than robust edge. A Sharpe ratio of 1.18 on such a small sample lacks statistical significance and likely captures noise instead of a sustainable alpha. The strategy appears to be highly sensitive to specific price conditions that may not repeat, risking catastrophic failure in live markets. We must expand the backtest window and increase trade frequency to validate whether this performance generalizes or remains a curve-fitting artifact.

ADDITIONAL METRICS

CAGR	**39.45%**
Sortino Ratio	**0.89**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13948.94**

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