LATINOS TRADING

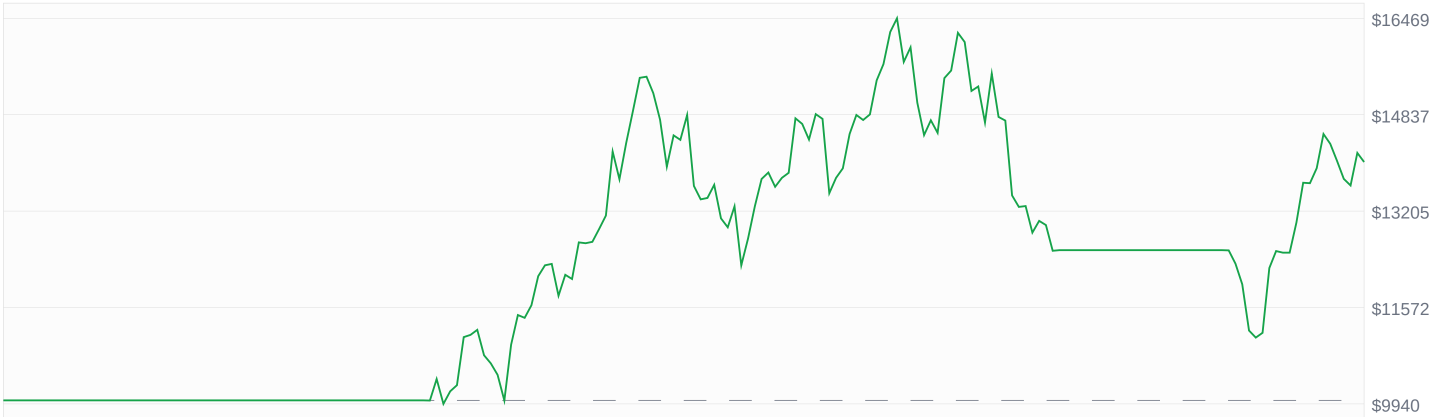
BACKTEST REPORT

Backtest #37456 · SM · EVO_GG1RSISNIP_v247

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v247 strategy on SM achieved a theoretical 40.31% return with a perfect 100% win rate, yet the 32.83% maximum drawdown indicates extreme volatility concentrated in just two trades. Such flawless success with minimal sample size creates a statistical illusion of robustness rather than confirming genuine edge. The low trade count renders the Sharpe ratio of 1.20 insufficient to validate performance against market noise. We must expand the backtest window or adjust entry filters to generate enough data points before deploying live capital.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**

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