LATINOS TRADING

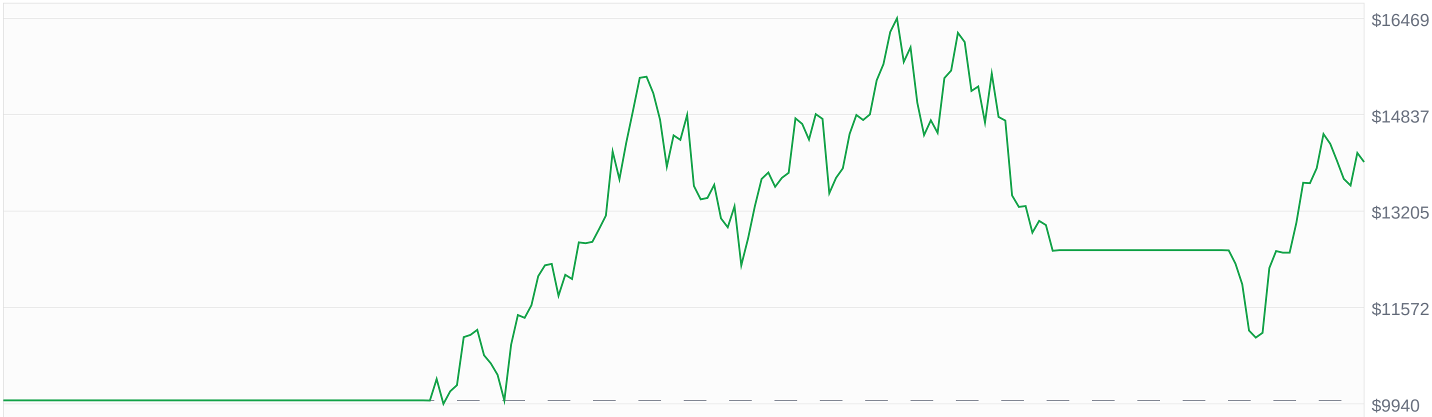
BACKTEST REPORT

Backtest #37569 · SM · EVO_GG1RSISNIP_v69

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_v69 strategy on SM delivered a 40.31% ROI with a perfect win rate, yet a max drawdown of 32.83% and only two trades reveal dangerously low statistical confidence. Such an extreme win rate on a sample size of two trades suggests a lucky outlier rather than a robust edge, making the 1.20 Sharpe ratio misleading. The strategy clearly lacks sufficient filtering to prevent catastrophic loss during adverse market conditions, rendering the high returns unsustainable. The immediate next step is to expand the backtest window significantly to validate if these results persist over time. Without more data, scaling this bot would expose capital to unacceptable idiosyncratic risk.

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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