LATINOS TRADING

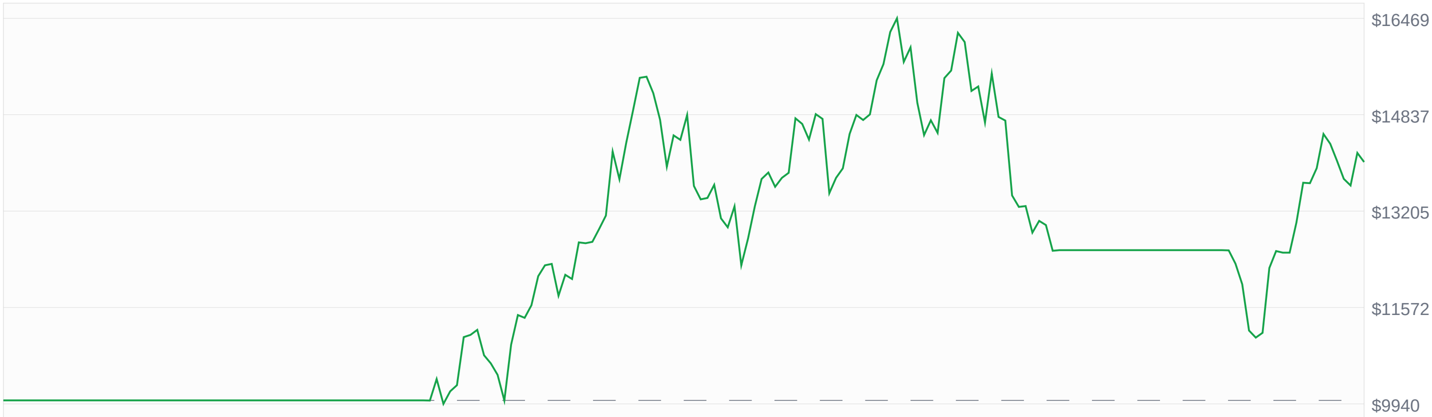
BACKTEST REPORT

Backtest #37571 · SM · EVO_GG1RSISNIP_v297

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 strategy generated a 40.31% return with a perfect win rate, yet the 32.83% drawdown and single-digit trade count indicate severe overfitting and lack of statistical robustness. Such an extreme win rate on only two trades is likely a data mining artifact rather than a reliable signal mechanism. The low trade volume provides insufficient evidence to validate the Sharpe ratio of 1.20 or predict real-world performance. We must immediately expand the out-of-sample testing period and introduce randomness in entry filters to ensure generalizability. This approach is required before any live deployment can be considered.

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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