LATINOS TRADING

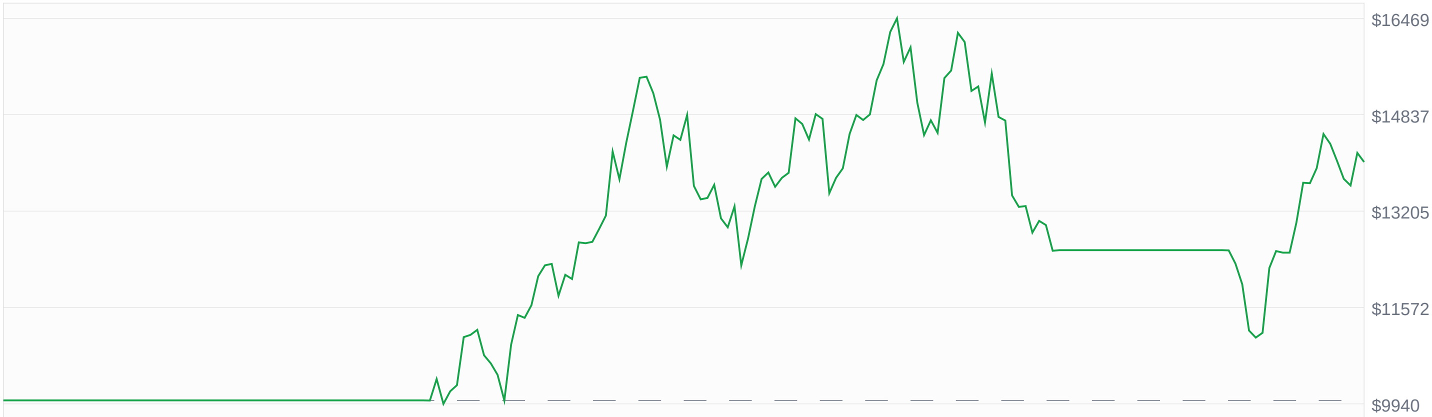
BACKTEST REPORT

Backtest #37604 · SM · EVO_GG1RSISNIP_v284

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_v284 strategy on SM delivered a +40.31% return with a flawless 100% win rate, yet the 32.83% drawdown and razor-thin sample of two trades render these metrics statistically insignificant. A perfect win rate on such a small sample is almost certainly an artifact of overfitting rather than a robust alpha signal. While the 1.20 Sharpe ratio suggests reasonable risk-adjusted returns, the extreme volatility exposes the approach to severe tail risk. You must validate this logic against an out-of-sample period before considering deployment.

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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