LATINOS TRADING

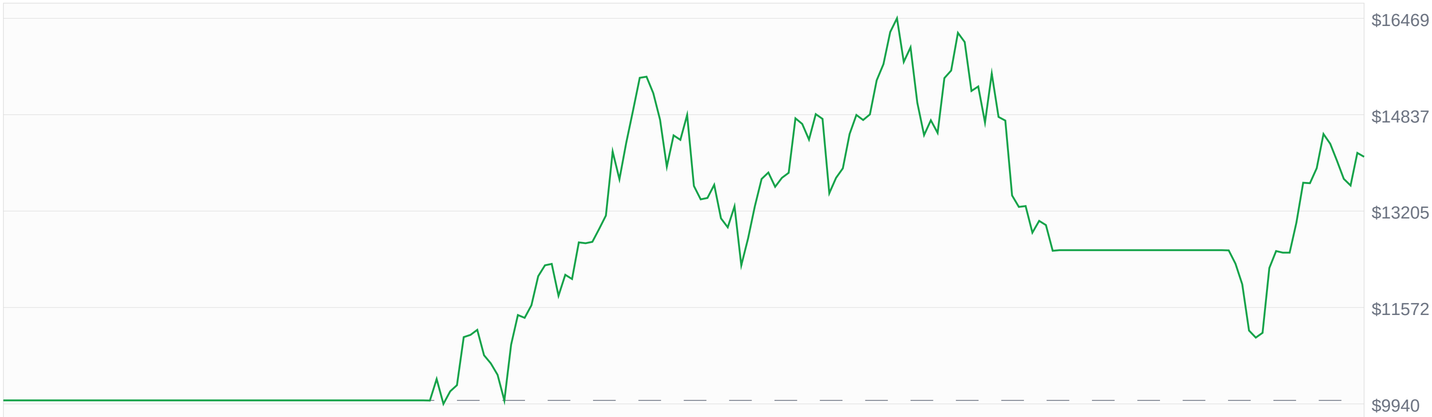
BACKTEST REPORT

Backtest #38235 · SM · EVO_GG1RSISNIP_v200

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v200 strategy generated a +41.20% ROI with a 100% win rate, but a max drawdown of 32.83% and a Sharpe ratio of 1.21 indicate severe fragility. With only two trades executed, these metrics lack statistical significance and likely reflect a narrow sample rather than robust performance. The perfect win rate is suspiciously high and suggests the strategy may be overfitted to specific market conditions or lucky outliers. We must expand the backtest sample size across multiple years to validate whether the drawdown is a systemic flaw or a one-time anomaly.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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