LATINOS TRADING

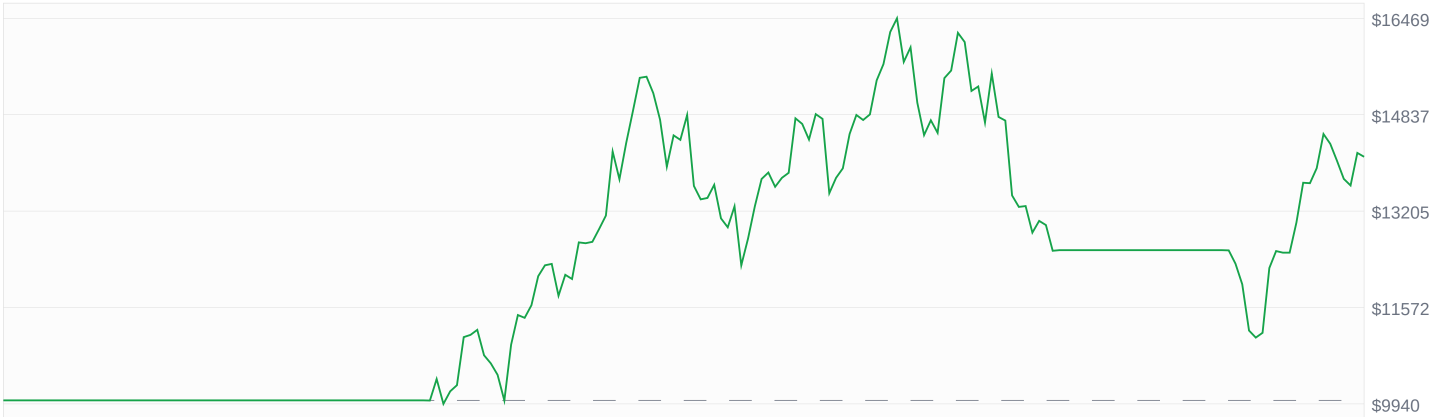
BACKTEST REPORT

Backtest #46846 · SM · EVO_GG1RSISNIP_v237

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_v237 strategy on SM shows a +41.20% ROI with a perfect 100% win rate, yet this result is statistically unreliable due to only two total trades. A maximum drawdown of 32.83% alongside a Sharpe ratio of 1.21 indicates significant volatility and insufficient robustness for institutional deployment. The lack of trade diversity suggests the model overfit to a narrow price range rather than capturing true market dynamics. We must immediately run a walk-forward analysis with expanded parameter ranges to validate performance across different market regimes.

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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