LATINOS TRADING

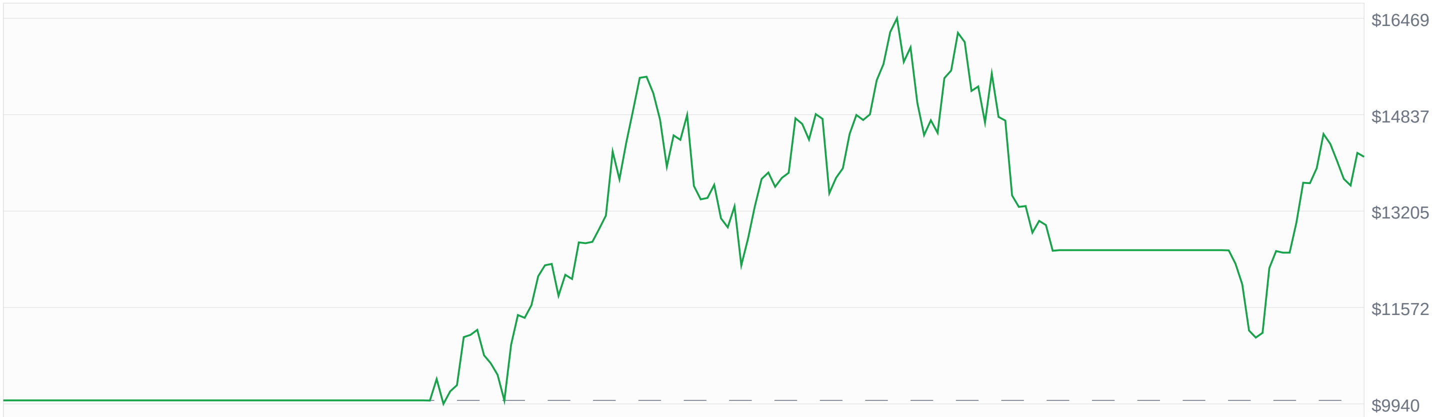
BACKTEST REPORT

Backtest #50005 · SM · EVO_GG1RSISNIP_v245

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_v245 strategy on SM shows a 41.2% ROI but lacks statistical significance due to only two trades. A flawless 100% win rate combined with a 32.83% maximum drawdown and a modest 1.21 Sharpe ratio suggests the system is overfitting to a specific price sequence. Relying on such a small sample size creates a false sense of security, as the strategy has not demonstrated resilience against varied market conditions. To validate robustness, you must run a walk-forward optimization or expand the test period to include 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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