LATINOS TRADING

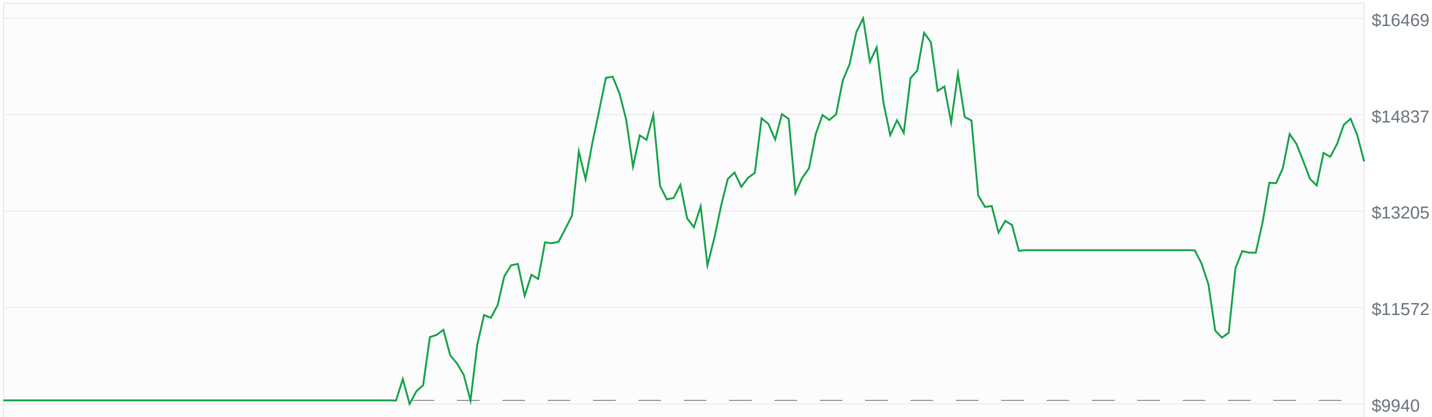
BACKTEST REPORT

Backtest #57267 · SM · EVO_GG1RSISNIP_v305

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v305 strategy delivered a 40.41% ROI with perfect wins on SM, yet the 32.83% drawdown reveals extreme volatility inherent in a tiny sample of only two trades. While the 1.19 Sharpe ratio suggests positive risk-adjusted returns, the statistical confidence is negligible given such low trade frequency, making this result an outlier rather than a trend. The primary weakness is overfitting to a specific market condition that likely won't repeat, leading to unsustainable drawdowns in live markets. We must immediately run a robustness test with walk-forward analysis across multiple assets to validate if this edge is generalizable or merely a data artifact.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

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