LATINOS TRADING

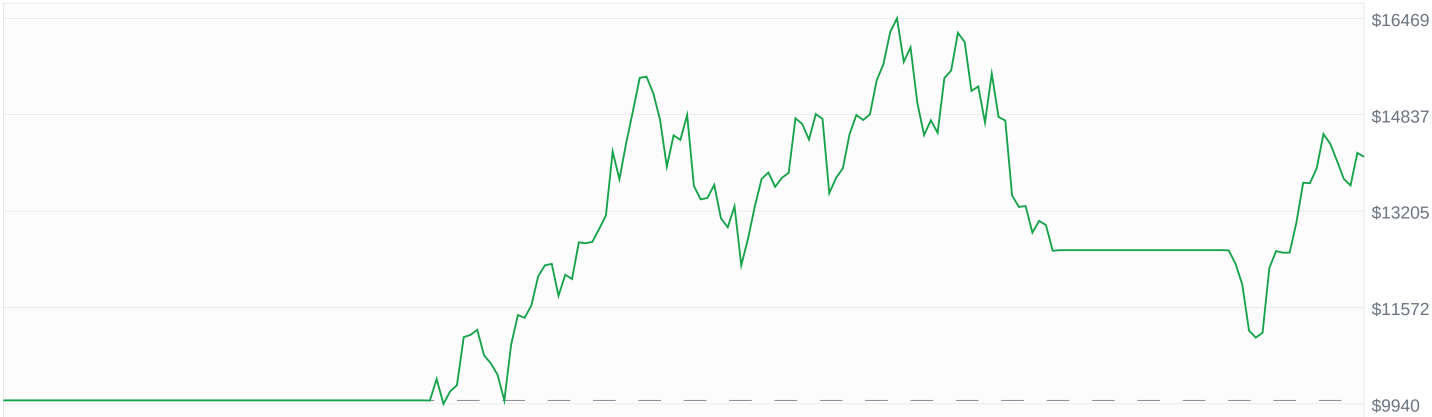
BACKTEST REPORT

Backtest #47838 · SM · EVO_GG1RSISNIP_v880

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_v880 backtest on SM shows a +41.20% return with a 100% win rate, but this perfect record is statistically insignificant given only two total trades. A 32.83% maximum drawdown indicates high volatility exposure that was likely unrealized in this specific sample, creating a dangerous false sense of security. The Sharpe ratio of 1.21 suggests reasonable risk-adjusted returns, yet the strategy lacks robustness without a larger dataset to confirm its edge. We must immediately run a walk-forward analysis on a different asset class to verify if this performance is a fluke or a genuine alpha.

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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