LATINOS TRADING

BACKTEST REPORT

Backtest #50856 · SM · EVO_GG1RSISNIP_v54

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v54 strategy generated a 43.36% ROI on SM, but the results are statistically invalid due to only two trades. A perfect 100% win rate with such a small sample size is an anomaly rather than a reliable signal, and the 32.83% maximum drawdown indicates extreme vulnerability to adverse market shifts. The high Sharpe ratio is misleading because it does not reflect the true risk of capital erosion inherent in this specific backtest. We must reject this configuration as a robust trading signal until it demonstrates consistent performance across a significantly larger trade history.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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