LATINOS TRADING

BACKTEST REPORT

Backtest #55966 · SM · EVO_GG1RSISNIP_v448

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v448 strategy on SM delivered a 46.62% ROI with a perfect 100% win rate, but this flawless record is statistically meaningless given only two trades. A maximum drawdown of 32.83% exposes significant risk concentration, while a Sharpe ratio of 1.32 suggests moderate efficiency that cannot be trusted without larger sample data. We must treat these results as high-variance outliers rather than robust alpha signals. The immediate next step is to expand the backtest window to include 200+ trades to validate if this performance persists under normal market conditions.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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