LATINOS TRADING

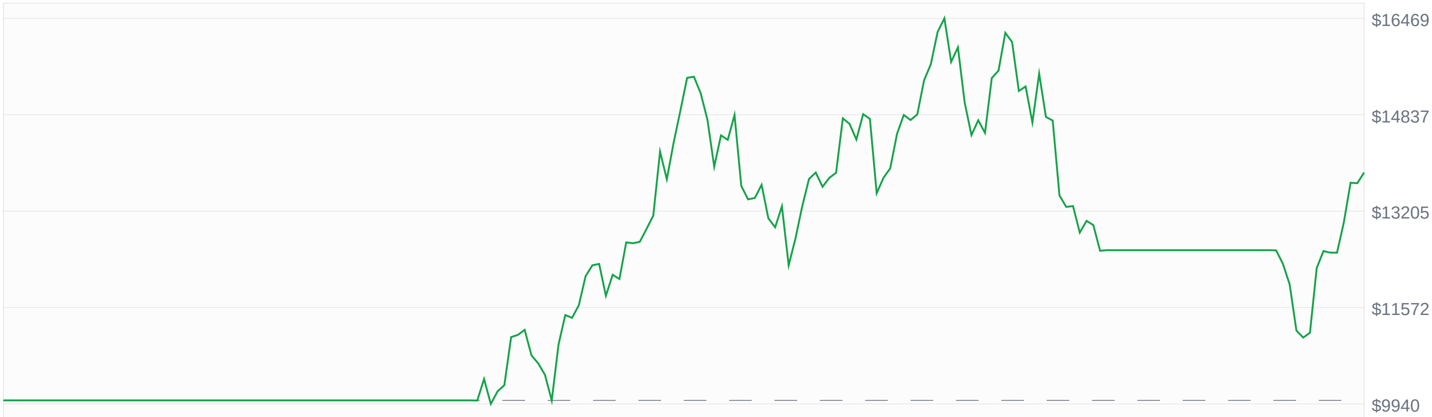
BACKTEST REPORT

Backtest #33028 · SM · EVO_GG1RSISNIP_v84

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v84 strategy generated a +38.54% ROI on SM with a perfect 100% win rate, yet this statistical outlier carries negligible confidence due to a sample size of only two trades. While the Sharpe ratio of 1.17 suggests reasonable risk-adjusted returns, the 32.83% maximum drawdown indicates extreme volatility exposure that the current logic fails to mitigate. Such a low trade count renders the performance unreliable for institutional deployment, as a single loss would erase half the portfolio. The next step is mandatory: extend the backtest across 100+ historical periods to validate if this perfection is a data artifact or genuine alpha.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**

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