LATINOS TRADING

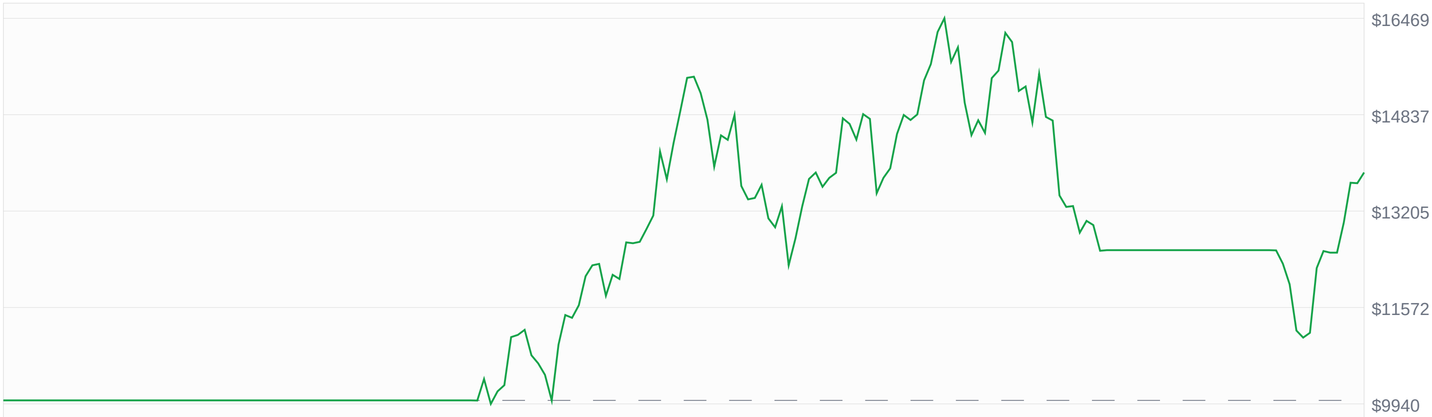
BACKTEST REPORT

Backtest #34560 · SM · EVO_GG1RSISNIP_v1085

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_v1085 strategy on SM generated a 38.54% return with a perfect 100% win rate, yet this statistical anomaly is likely a false positive derived from only two trades. A sharp 32.83% drawdown indicates severe volatility exposure that a sample size of two cannot adequately model or validate. While the Sharpe ratio of 1.17 appears promising, the lack of trade frequency renders the risk-adjusted metric unreliable for institutional deployment. We must immediately run a longer backtest period or adjust entry filters to confirm consistency before considering live allocation.

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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