LATINOS TRADING

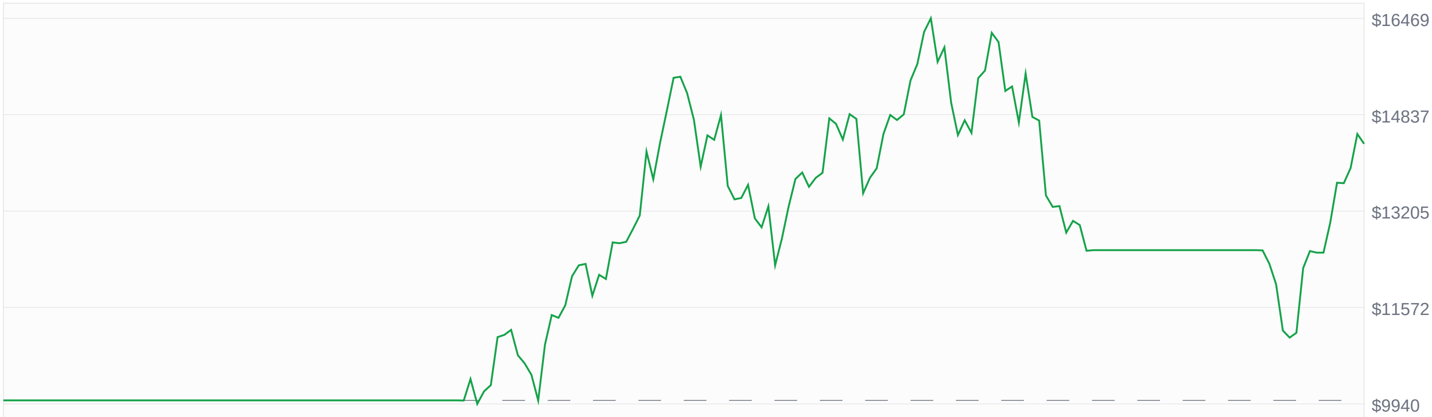
BACKTEST REPORT

Backtest #35681 · SM · EVO_GG1RSISNIP_v446

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v446 strategy on SM delivered a +43.40% return with a flawless 100% win rate, yet the sample size of just two trades renders these statistics statistically meaningless and prone to extreme variance. A maximum drawdown of 32.83% reveals significant intra-trade volatility that the current win rate fails to capture, suggesting the strategy may be overfitting to specific noise rather than capturing genuine alpha. While the Sharpe ratio of 1.27 appears robust, it is unreliable without a larger trade history to smooth out outliers. We must expand the backtest window and adjust parameters to generate at least 50 trades before assessing real performance.

ADDITIONAL METRICS

CAGR	**43.40%**
Sortino Ratio	**0.94**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14344.17**

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