LATINOS TRADING

BACKTEST REPORT

Backtest #36784 · SM · EVO_GG1RSISNIP_v66

ROI	Sharpe	Win Rate	Max Drawdown
+38.16%	1.16	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v66 backtest on SM shows a 38.16% gain with a perfect 100% win rate, yet the max drawdown of 32.83% signals extreme volatility risk. A sample size of only two trades provides insufficient statistical confidence to validate the strategy's reliability under normal market conditions. The high Sharpe ratio of 1.16 appears misleading without more data points to confirm consistency and filter out outliers. We must run a larger sample backtest or expand the lookback period to reduce noise and verify if the 100% win rate is an anomaly.

ADDITIONAL METRICS

CAGR	**38.16%**
Sortino Ratio	**0.87**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13819.76**

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