LATINOS TRADING

BACKTEST REPORT

Backtest #37070 · SM · EVO_GG1RSISNIP_v66

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v66 strategy on SM delivered a +39.37% ROI with a perfect 100% win rate, yet this statistical outlier stems from a sample size of only two trades. Such a narrow dataset renders the 1.18 Sharpe ratio and low 32.83% drawdown meaningless, as the performance is likely noise rather than a robust alpha. Confidence in the strategy is negligible, and the results cannot be generalized to live market conditions. We must immediately run a longer backtest with increased transaction costs to validate whether the logic holds under stress.

ADDITIONAL METRICS

CAGR	**39.37%**
Sortino Ratio	**0.90**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13941.23**

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