LATINOS TRADING

BACKTEST REPORT

Backtest #47483 · SM · EVO_GG1RSISNIP_v916

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v916 strategy on SM delivered a 41.20% ROI with a perfect 100% win rate, yet this statistical perfection is likely an artifact of an insufficient sample size given only two trades were executed. The high maximum drawdown of 32.83% combined with a modest Sharpe ratio of 1.21 suggests the strategy relies on low-frequency, high-risk setups rather than consistent alpha generation. A sample of two trades lacks the degrees of freedom to validate the robustness of the entry and exit logic against varied market regimes. The primary next step is to extend the backtest horizon to at least 500 trades to confirm whether the drawdown is a structural flaw or a temporary outlier. Without this larger dataset, the strategy remains too speculative for

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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