LATINOS TRADING

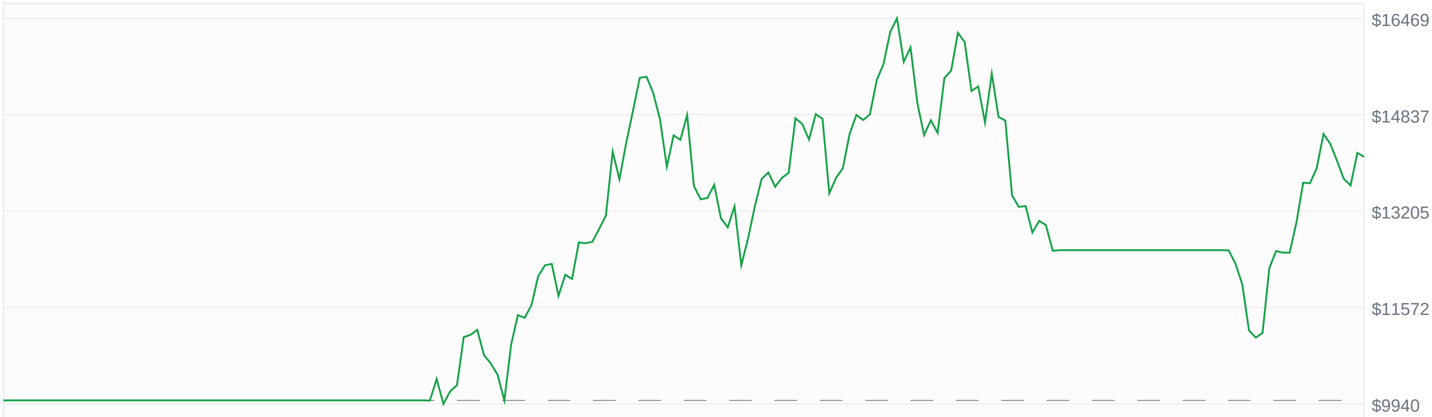
BACKTEST REPORT

Backtest #47841 · SM · EVO_GG1RSISNIP_v880

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_v880 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, but this flawless record is statistically insignificant given only two trades. A 32.83% maximum drawdown alongside a modest 1.21 Sharpe ratio suggests extreme volatility exposure rather than consistent alpha generation. The sample size is too small to validate risk-adjusted performance or confirm strategy robustness. We must expand the sample by running a longer historical backtest or adjusting entry filters to achieve statistical confidence.

ADDITIONAL METRICS

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