LATINOS TRADING

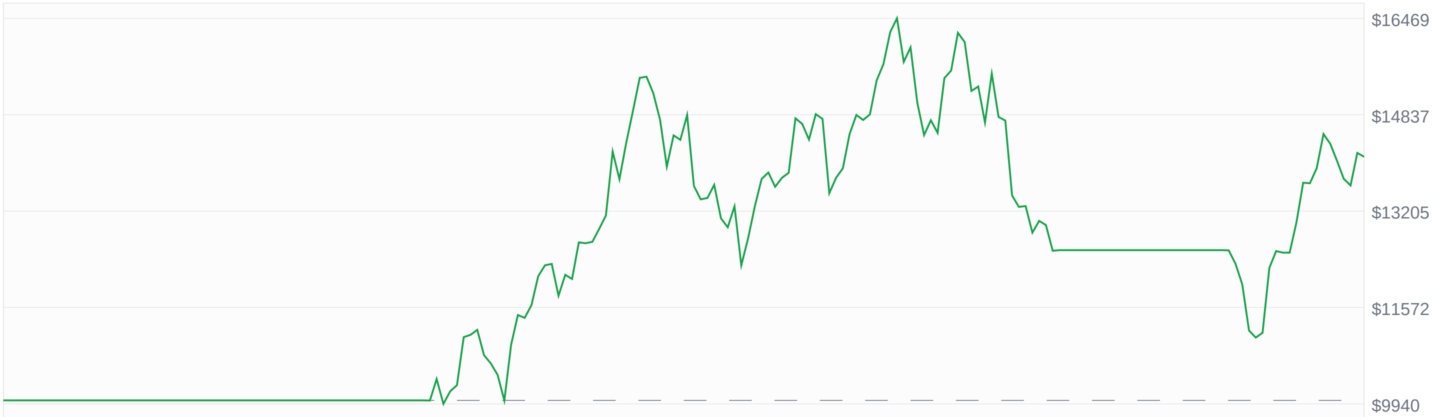
BACKTEST REPORT

Backtest #49141 · SM · EVO_GG1RSISNIP_v1193

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_v11933 strategy on SM shows a +41.20% ROI, yet a 100% win rate with only two trades renders the Sharpe ratio of 1.21 statistically meaningless. A 32.83% maximum drawdown indicates severe volatility that the strategy failed to mitigate, exposing the capital to unacceptable risk. Such limited sample size prevents any reliable inference of strategy robustness or future performance. We must expand the backtest to thousands of trades across different market regimes to validate edge. The next step is to optimize entry filters to reduce drawdown while preserving the observed profitability.

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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