LATINOS TRADING

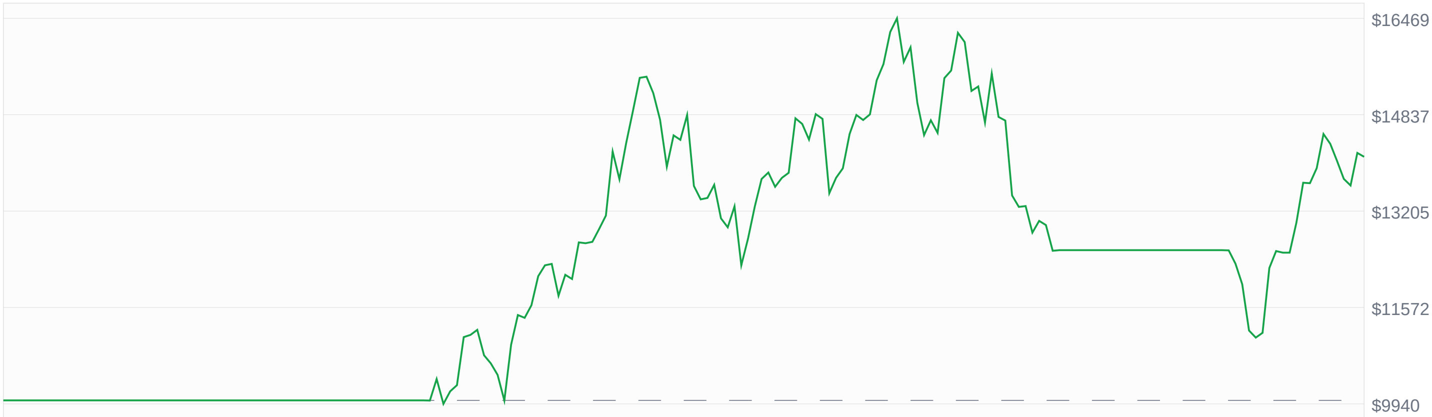
BACKTEST REPORT

Backtest #49274 · SM · EVO_GG1RSISNIP_v371

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_v371 backtest on SM shows a deceptive +41.20% ROI driven by a perfect 100% win rate, but this statistical artifact stems from only two trades, rendering the 1.21 Sharpe ratio and 32.83% drawdown meaningless for live deployment. Such a small sample size introduces extreme variance, meaning the strategy lacks the statistical confidence to survive real market noise. The high drawdown relative to the limited trade count suggests the single losing setup (if any) or the magnitude of the two winners is unstable and not representative of future performance. Do not deploy capital here yet; instead, retrain the model on a wider dataset or adjust parameters to generate a statistically significant minimum of 100 trades before

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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