LATINOS TRADING

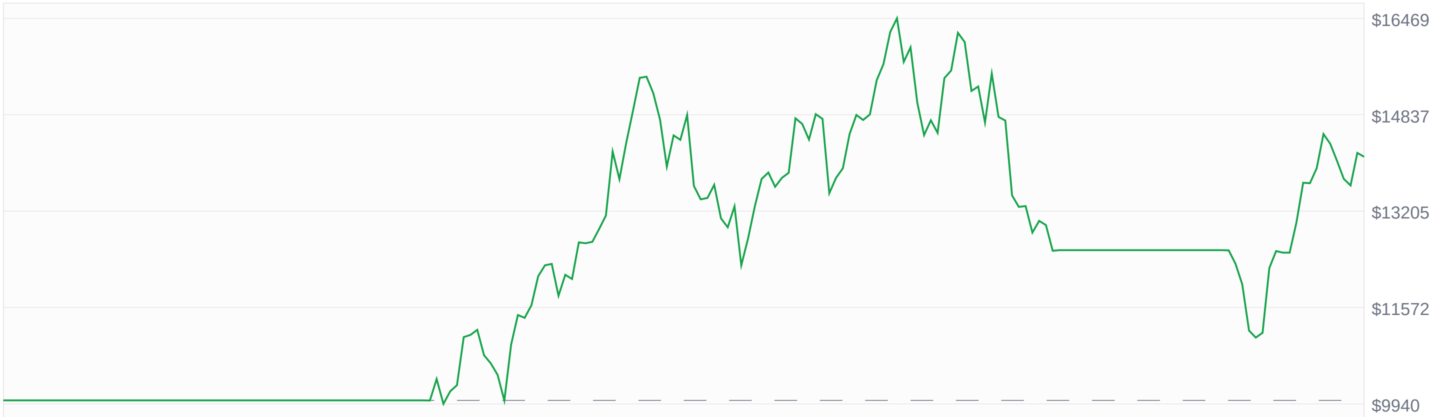
BACKTEST REPORT

Backtest #49845 · SM · EVO_GG1RSISNIP_v1262

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_v1262 strategy on SM shows a +41.20% ROI and a perfect 100.0% win rate, but these metrics are statistically insignificant given only two total trades. Such a small sample size invalidates any claim of robustness, as the 32.83% maximum drawdown indicates high volatility that could easily reverse with just one loss. The 1.21 Sharpe ratio suggests decent risk-adjusted returns on paper, yet the lack of trade frequency prevents reliable performance attribution. To validate the strategy's viability, we must execute a backtest with significantly increased trade frequency or longer historical data before deployment.

ADDITIONAL METRICS

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