LATINOS TRADING

BACKTEST REPORT

Backtest #50848 · SM · EVO_GG1RSISNIP_v7

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v7 strategy on SM shows an impressive 43.36% ROI and a perfect 100% win rate, but this statistical success is meaningless given only two trades. A 32.83% maximum drawdown indicates extreme volatility exposure that is not mitigated by the low sample size, rendering the 1.26 Sharpe ratio unreliable for scaling. We must run a stress test with increased position sizing to verify if the strategy can survive adverse market conditions before deployment. This approach ensures we distinguish between genuine alpha and a lucky outlier in the backtest simulation.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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