LATINOS TRADING

BACKTEST REPORT

Backtest #52540 · SM · EVO_GG1RSISNIP_v1190

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1190 strategy on SM delivered a +46.62% ROI with a flawless 100% win rate, but the sample of only two trades renders these metrics statistically insignificant and prone to survivorship bias. A 32.83% maximum drawdown paired with a modest 1.32 Sharpe ratio suggests high volatility exposure that was temporarily masked by an extreme lack of losing positions rather than consistent edge. This performance profile indicates a strategy overly sensitive to specific market microstructure that failed to generalize across the broader sample. We must expand the backtest window to include different market regimes and increase trade count before deploying live capital.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**