LATINOS TRADING

BACKTEST REPORT

Backtest #56313 · SM · EVO_GG1RSISNIP_v248

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_v248 backtest on SM shows a 46.62% ROI with a perfect 100% win rate, but the sample size of only two trades renders these metrics statistically insignificant. A 32.83% maximum drawdown exposes substantial risk of ruin despite the flawless short-term record, while a Sharpe ratio of 1.32 suggests mediocre risk-adjusted returns given the volatility. We cannot validate the strategy's robustness without expanding the trade history to filter out random noise and survivorship bias. The next step is to re-run the simulation with randomized entry parameters and a longer historical dataset to stress-test the edge.

ADDITIONAL METRICS

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