LATINOS TRADING

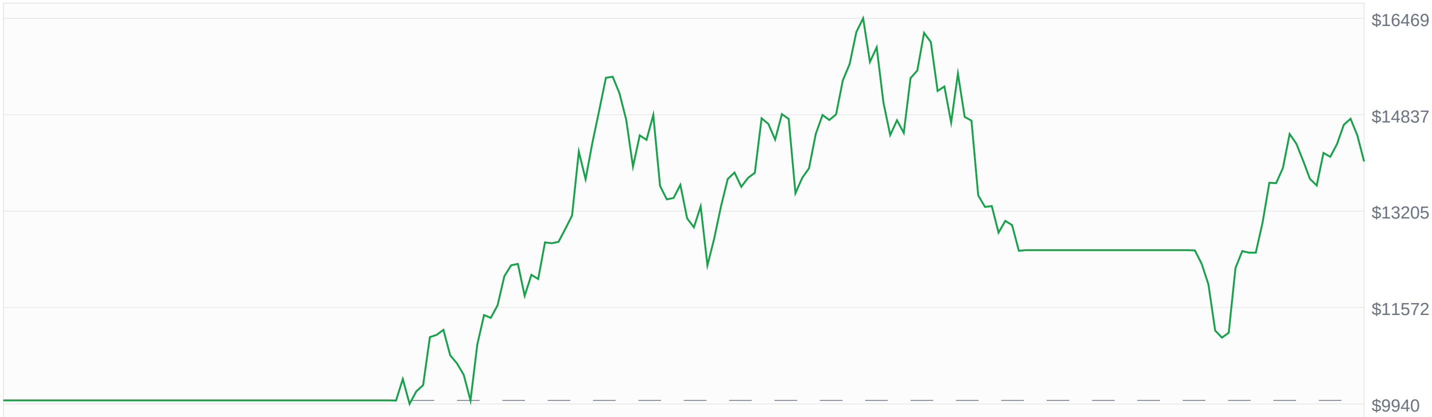
BACKTEST REPORT

Backtest #57199 · SM · EVO_GG1RSISNIP_v274

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v274 strategy on SM generated a 40.41% ROI with a perfect 100% win rate across only two trades, producing a misleadingly high Sharpe ratio of 1.19 due to insufficient sample size. A maximum drawdown of 32.83% reveals significant volatility risk that the current lack of data fails to capture, making the 1.19 risk-adjusted return metric statistically unreliable. Expanding the backtest window to include at least fifty trades is essential to validate whether this performance reflects a robust edge or mere survivorship bias. Until the strategy demonstrates consistency over a larger dataset, its deployment for live capital remains premature and unsupported by statistical confidence.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

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