LATINOS TRADING

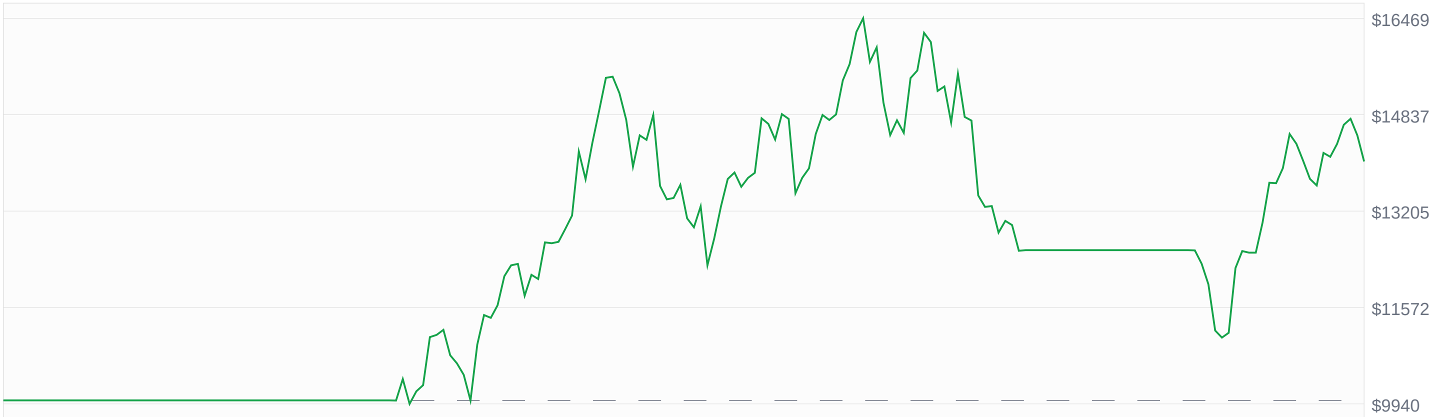
BACKTEST REPORT

Backtest #57247 · SM · EVO_GG1RSISNIP_v7

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_v7 strategy on SM generated a +40.41% return with a 100% win rate, but this perfect record stems from only two trades, rendering the Sharpe ratio of 1.19 statistically insignificant. A maximum drawdown of 32.83% exposes substantial downside risk that the limited sample size completely masks. We cannot extrapolate future performance from such a small dataset without overfitting the results. The strategy requires immediate stress testing against a broader historical sample and a more robust out-of-sample validation before any live deployment.

ADDITIONAL METRICS

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