LATINOS TRADING

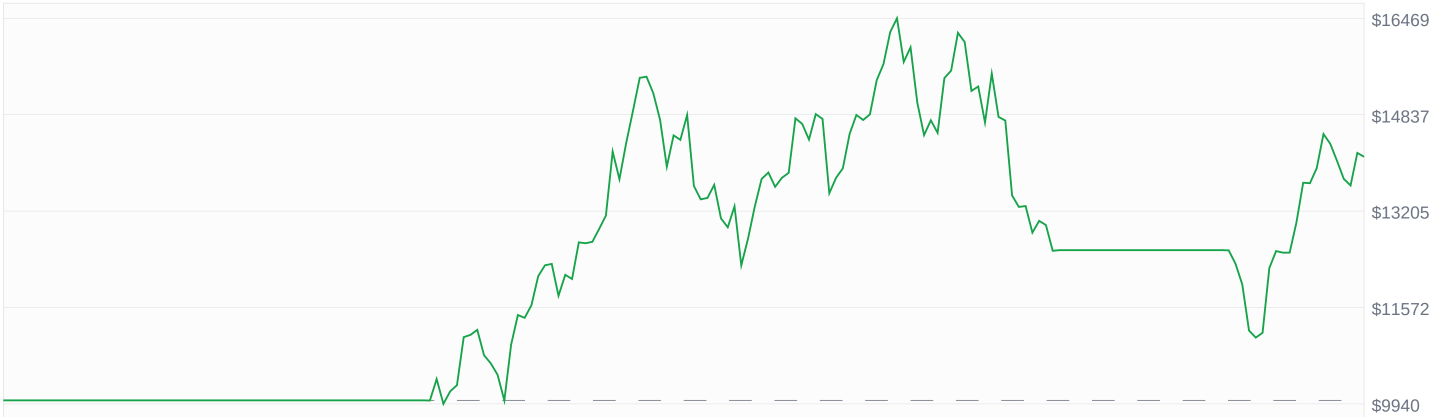
BACKTEST REPORT

Backtest #46840 · SM · EVO_GG1RSISNIP_v233

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v233 strategy on SM achieved a 41.20% ROI with a perfect win rate, but this result stems from only two trades, rendering the 100% win rate statistically insignificant. A maximum drawdown of 32.83% indicates substantial volatility exposure that the sample size fails to capture, while a Sharpe ratio of 1.21 suggests moderate risk-adjusted returns but remains unverified. We cannot generalize performance from such a limited dataset, as a single loss would have destroyed the apparent efficacy of the approach. The next step is to expand the backtest window and parameter space to generate a statistically robust sample size for validation.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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