LATINOS TRADING

BACKTEST REPORT

Backtest #48672 · SM · EVO_GG1RSISNIP_v1093

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_v1093 strategy on SM generated a +41.20% ROI with a perfect 100% win rate, but this result stems from only two trades, rendering the statistics statistically insignificant. A 32.83% maximum drawdown indicates extreme volatility exposure that the current sample size cannot reliably assess, while a Sharpe ratio of 1.21 appears inflated by the lack of losing trades. Given the tiny dataset, we cannot validate the robustness of the entry logic or confirm whether the profits represent genuine edge or mere luck in a specific market regime. We must run a larger sample backtest with varied parameters and forward testing on real-time data to determine if this performance holds under stress.

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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