LATINOS TRADING

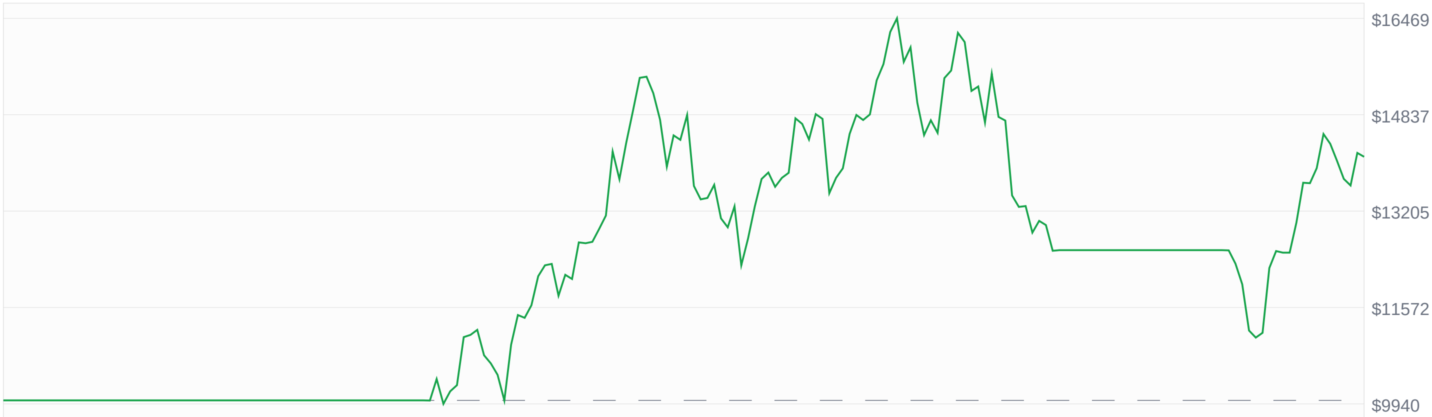
BACKTEST REPORT

Backtest #49212 · SM · EVO_GG1RSISNIP_v262

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_v262 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet the statistical significance is critically low given only two trades. A 32.83% maximum drawdown indicates excessive volatility exposure that the strategy failed to mitigate despite the lack of losses. The Sharpe ratio of 1.21 suggests decent risk-adjusted returns on paper, but the sample size is too small to confirm robustness or identify regime failures. To validate performance, we must run a parameter optimization to reduce overfitting and increase trade frequency. This approach will provide a more reliable equity curve before any live deployment.

ADDITIONAL METRICS

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