LATINOS TRADING

BACKTEST REPORT

Backtest #52100 · SM · EVO_GG1RSISNIP_v386

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v386 strategy on SM achieved a +46.62% ROI and a perfect 100% win rate, yet this flawless record is statistically meaningless given only two trades. A 32.83% maximum drawdown reveals excessive volatility, while the Sharpe ratio of 1.32 indicates suboptimal risk-adjusted performance relative to the capital exposure. The sample size is insufficient to validate edge, making any conclusion on robustness speculative at this stage. The immediate next step is expanding the backtest horizon with more historical data to verify if the two wins represent a replicable pattern or random noise.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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