LATINOS TRADING

BACKTEST REPORT

Backtest #52964 · SM · EVO_GG1RSISNIP_v1413

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_v1413 backtest on SM shows a +46.62% return with a perfect 100% win rate, driven by only two trades. This result lacks statistical significance because a sample size of two cannot validate strategy robustness or true expectancy. The 32.83% maximum drawdown indicates significant risk exposure that is not smoothed out by the low trade frequency. Sharpe ratio of 1.32 is moderate but misleading given the overfitting risk from such sparse data. The concrete next step is to expand the sample by testing across multiple years of SM data to verify consistency before live deployment.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.