LATINOS TRADING

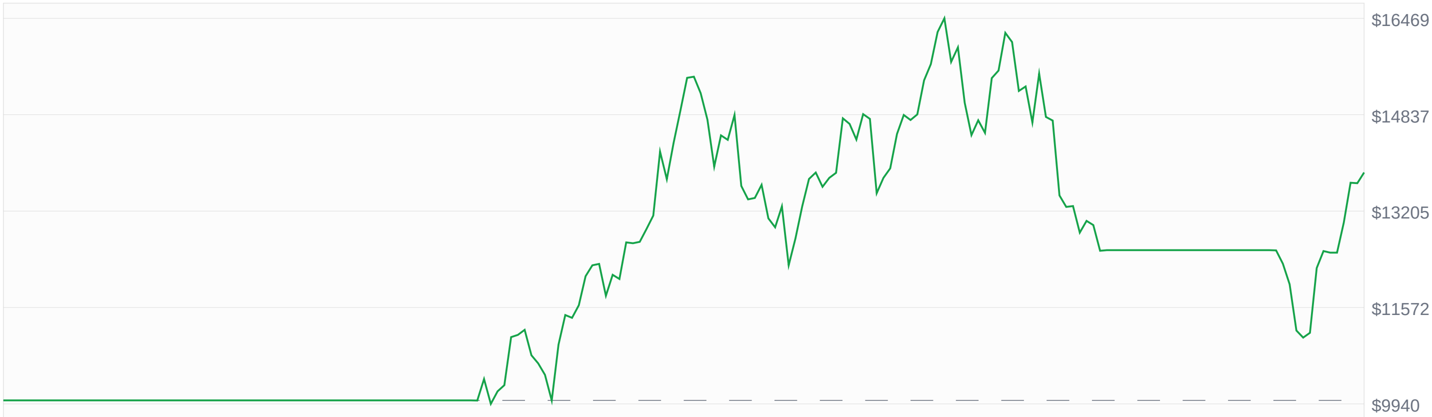
BACKTEST REPORT

Backtest #34320 · SM · EVO_GG1RSISNIP_v957

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v957 backtest on SM shows a deceptive 100% win rate driven by only two trades, rendering the 1.17 Sharpe ratio statistically insignificant and unrepresentative of live conditions. While the strategy successfully captured a 38.54% return with no losses, a 32.83% max drawdown reveals extreme fragility when the model fails, which is inevitable over a larger sample. This sample size is too small to validate the strategy's robustness or risk profile against market regime shifts. The immediate next step is to expand the backtesting window or introduce a stop-loss mechanism to evaluate performance under adverse conditions.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**

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