LATINOS TRADING

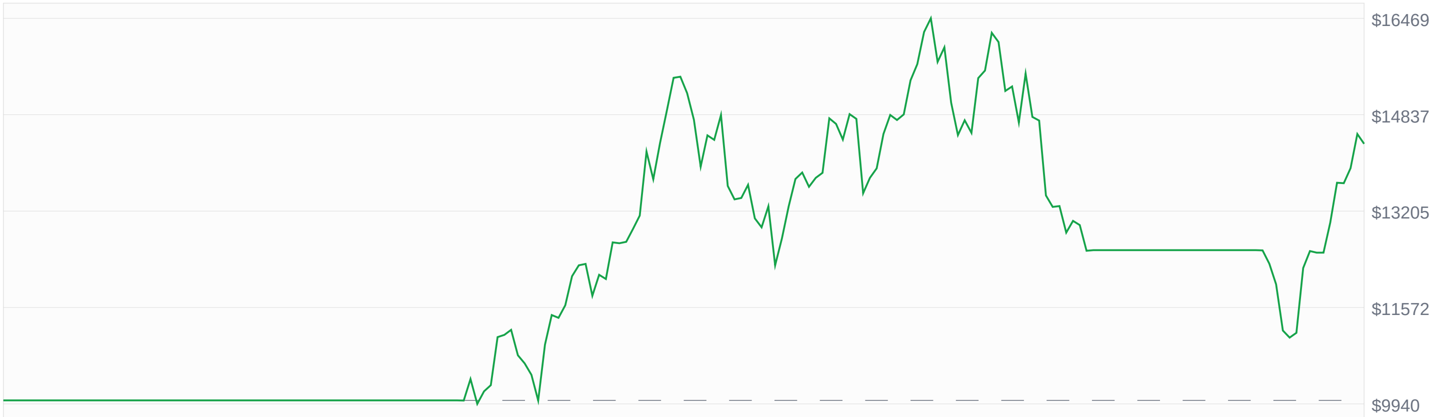
BACKTEST REPORT

Backtest #35969 · SM · EVO_GG1RSISNIP_v246

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v246 strategy on SM delivered a 43.40% return with a perfect 100% win rate, but this statistical anomaly lacks reliability due to only two total trades. A 32.83% maximum drawdown suggests significant volatility exposure, while the 1.27 Sharpe ratio indicates mediocre risk-adjusted performance relative to the capital risked. Such a small sample size prevents any meaningful inference about the robustness of the signal logic or its ability to generalize across market regimes. The next step is to expand the backtest window with more historical data or adjust entry filters to generate a larger trade count for valid confidence intervals.

ADDITIONAL METRICS

CAGR	**43.40%**
Sortino Ratio	**0.94**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14344.17**