LATINOS TRADING

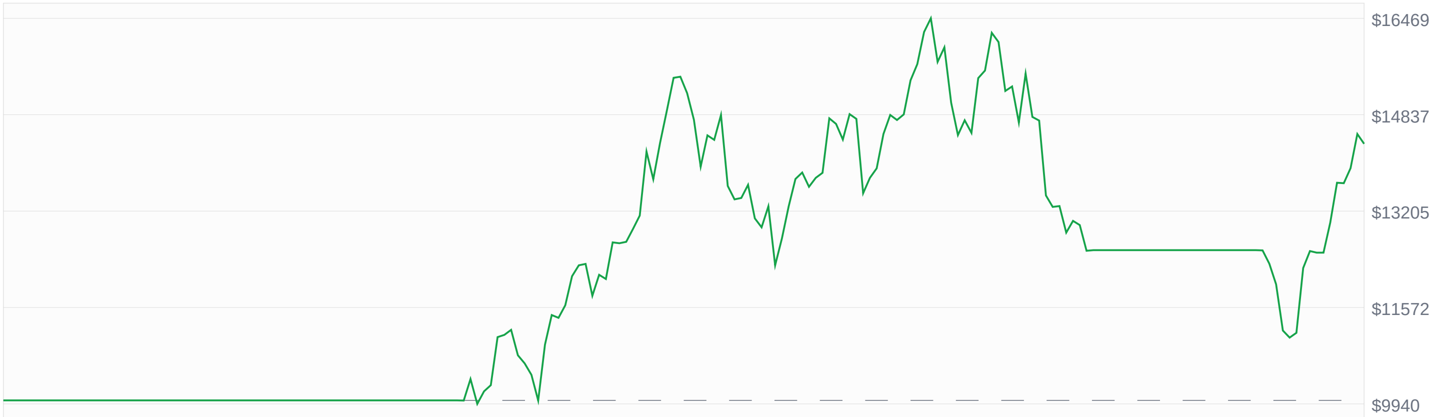
BACKTEST REPORT

Backtest #36092 · SM · EVO_GG1RSISNIP_v66

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_v66 backtest on SM shows a misleading 100% win rate due to an insufficient sample of only two trades, rendering the Sharpe ratio of 1.27 statistically unreliable and the 32.83% drawdown unrepresentative of real performance. While the strategy successfully captured volatility to grow capital by 43.40%, the lack of trade diversity suggests overfitting to a specific price regime rather than robust trend-following logic. Confidence in these metrics is low because a two-trade history cannot validate risk parameters or predict future slippage during adverse market moves. The critical next step is to retest this strategy against a broader dataset of SM price action spanning multiple market cycles to ensure consistency before live

ADDITIONAL METRICS

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