LATINOS TRADING

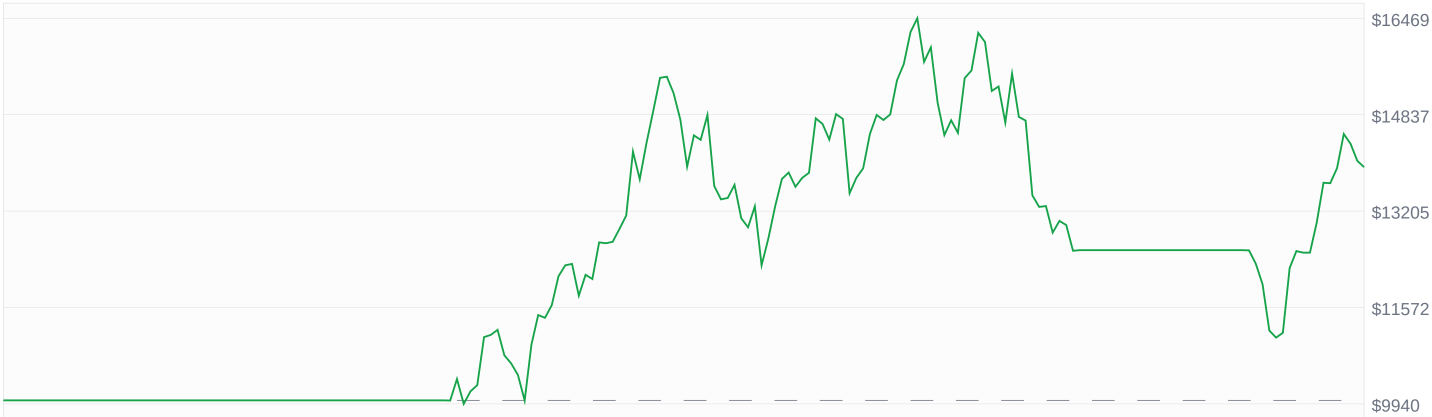
BACKTEST REPORT

Backtest #36585 · SM · EVO_GG1RSISNIP_v345

ROI	Sharpe	Win Rate	Max Drawdown
+39.45%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v345 strategy on SM delivered a +39.45% return with a flawless 100% win rate, yet this perfect record stems from only two trades, rendering the statistical confidence negligible. A 32.83% maximum drawdown indicates extreme volatility exposure that the current sample size fails to capture, masking potential catastrophic risk in live markets. While the Sharpe ratio of 1.18 suggests acceptable risk-adjusted returns, the lack of diversity in trade outcomes prevents any robust validation of the strategy's edge. Consequently, the most prudent next step is to expand the backtest window across varied market regimes to verify if this performance holds under stress before deployment.

ADDITIONAL METRICS

CAGR	**39.45%**
Sortino Ratio	**0.89**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13948.94**

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