LATINOS TRADING

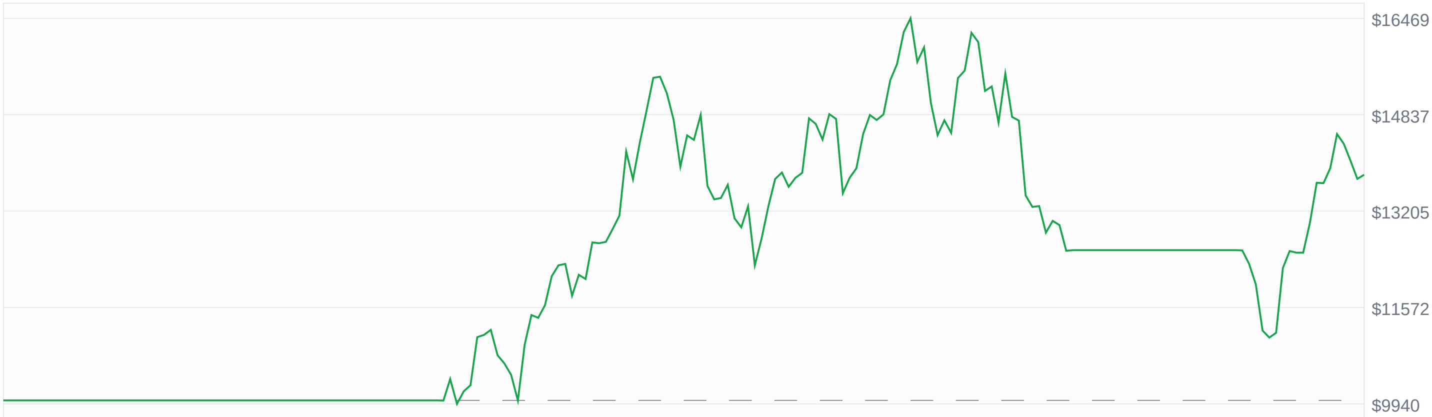
BACKTEST REPORT

Backtest #36831 · SM · EVO_GG1RSISNIP_v430

ROI	Sharpe	Win Rate	Max Drawdown
+38.16%	1.16	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v430 backtest on SM shows a +38.16% ROI with a perfect 100% win rate, but these metrics are statistically insignificant given only two trades. A 32.83% maximum drawdown reveals extreme volatility exposure that a single winning trade cannot offset, rendering the Sharpe ratio of 1.16 misleading. Such a small sample size prevents any reliable assessment of strategy robustness or true risk-adjusted performance. We must expand the testing window or reduce position sizing to validate whether this result is an anomaly or a signal.

ADDITIONAL METRICS

CAGR	**38.16%**
Sortino Ratio	**0.87**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13819.76**

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