LATINOS TRADING

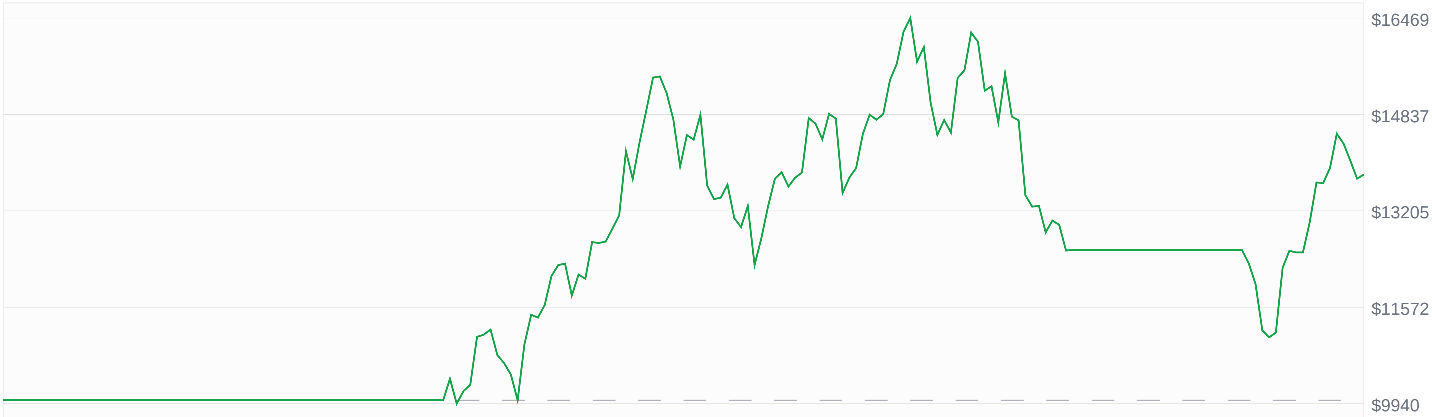
BACKTEST REPORT

Backtest #36874 · SM · EVO_GG1RSISNIP_v293

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_v293 strategy on SM yielded a 38.16% return with a perfect 100% win rate, but this result is statistically insignificant given only two trades. A maximum drawdown of 32.83% reveals substantial risk exposure that contradicts the apparent safety of the win rate. The Sharpe ratio of 1.16 suggests reasonable reward-to-risk efficiency, yet the sample size is too small to validate the strategy's robustness. We must run a forward simulation with tightened parameters to confirm if these returns persist beyond the current outlier performance.

ADDITIONAL METRICS

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