LATINOS TRADING

BACKTEST REPORT

Backtest #36960 · SM · EVO_GG1RSISNIP_v408

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v408 strategy generated a +39.37% return on SM with a perfect 100% win rate, driven by only two trades. While the high Sharpe ratio of 1.18 suggests efficient risk-adjusted returns, the sample size is critically insufficient to validate reliability or statistical significance. A maximum drawdown of 32.83% indicates extreme volatility exposure that was not captured in the limited trade set. We must expand the backtest window to accumulate more trades before deploying this logic live. This approach ensures we distinguish between genuine alpha and luck inherent in small datasets.

ADDITIONAL METRICS

CAGR	**39.37%**
Sortino Ratio	**0.90**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13941.23**

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