LATINOS TRADING

BACKTEST REPORT

Backtest #37037 · SM · EVO_GG1RSISNIP_v7

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_v7 strategy on SM generated a +39.37% return with a flawless 100% win rate, yet this result is statistically insignificant due to only two executed trades. A 32.83% maximum drawdown despite perfect wins suggests a fragile strategy lacking robustness against normal market variance. The 1.18 Sharpe ratio indicates moderate risk-adjusted returns, but the extreme sensitivity to this small sample size makes the performance highly unreliable. The immediate next step is to run a walk-forward analysis across a broader historical dataset to validate whether the edge persists outside these specific conditions.

ADDITIONAL METRICS

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