LATINOS TRADING

BACKTEST REPORT

Backtest #38891 · SM · EVO_GG1RSISNIP_v880

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v880 strategy generated a 41.20% ROI on the SM asset with a perfect 100% win rate, yet the sample size of only two trades renders these figures statistically insignificant.
The 32.83% maximum drawdown exposes substantial downside risk that the high Sharpe ratio of 1.21 fails to capture due to the lack of trade frequency. Such extreme variance over a minimal sample suggests the edge is likely noise rather than a robust alpha source. I will run a forward-looking walk-forward analysis to validate if this performance persists outside the current dataset.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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