LATINOS TRADING

BACKTEST REPORT

Backtest #39282 · SM · EVO_GG1RSISNIP_v1131

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_v1131 backtest on SM shows a +41.20% return with a perfect win rate, yet this result is statistically meaningless due to only two trades executed. A 32.83% maximum drawdown paired with a 1.21 Sharpe ratio suggests high volatility and insufficient risk-adjusted performance for institutional standards. Such a low sample size cannot validate the strategy's robustness or confirm whether the returns were driven by noise or genuine alpha. We must expand the test period and reduce position sizing to gather enough data points for reliable inference. The next step is running a forward-looking simulation with stricter volatility filters to validate the entry logic under different market regimes.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.