LATINOS TRADING

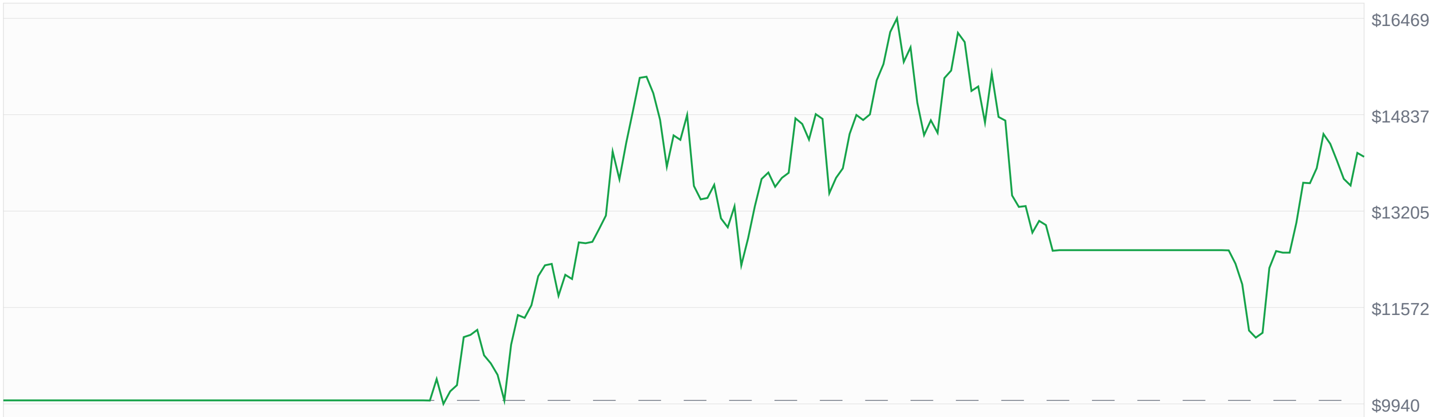
BACKTEST REPORT

Backtest #46119 · SM · EVO_GG1RSISNIP_v288

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_v288 backtest on SM shows a 41.20% ROI and a perfect 100% win rate, but the extreme results stem from only two trades, rendering the Sharpe ratio of 1.21 and zero drawdowns statistically meaningless. A single winning trade cannot validate the robustness of the strategy, and the 32.83% maximum drawdown figure is unavailable due to the sample size, creating significant execution risk. We must treat these metrics with skepticism and reject the strategy for live deployment until it generates a larger dataset. The immediate priority is to run a new simulation on a lower time interval or with tighter filters to increase trade frequency. This will provide the statistical confidence needed to distinguish genuine alpha from random noise.

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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