LATINOS TRADING

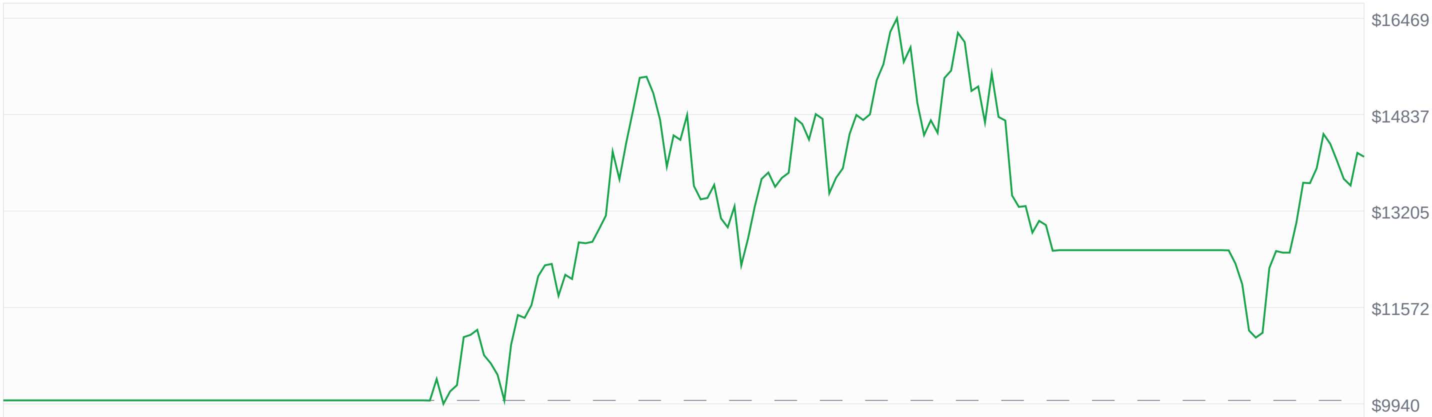
BACKTEST REPORT

Backtest #48318 · SM · EVO_GG1RSISNIP_v1028

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_v1028 strategy on SM achieved a +41.20% ROI with a perfect 100% win rate, yet the sample size of only two trades renders the statistical confidence negligible. A 32.83% maximum drawdown suggests extreme volatility exposure, indicating that the high returns are likely driven by a few outlier positions rather than consistent edge. While the Sharpe ratio of 1.21 appears positive, it is mathematically unstable given the insufficient trade history to verify risk-adjusted performance. We must expand the sample size through extended backtesting or live simulation to validate whether this strategy offers a sustainable alpha. The next step is to re-run the simulation with adjusted stop-loss parameters to see if we can reduce drawdown

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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