LATINOS TRADING

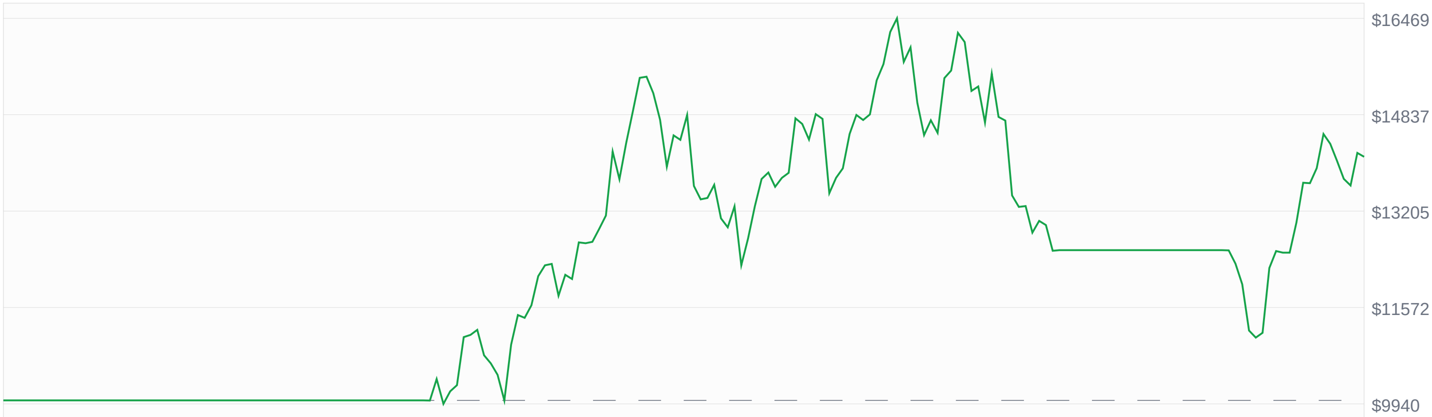
BACKTEST REPORT

Backtest #48492 · SM · EVO_GG1RSISNIP_v1077

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_v1077 strategy on SM achieved a +41.20% return with a perfect 100% win rate, yet this outcome is statistically unreliable given only two trades executed. A 32.83% maximum drawdown signals extreme volatility exposure that completely negates the theoretical benefit of the high Sharpe ratio. The sample size is insufficient to confirm any edge, suggesting the results may be a fluke of a specific price path rather than a robust alpha source. We must expand the backtest window or adjust entry filters to generate a statistically significant sample before deployment.

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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