LATINOS TRADING

BACKTEST REPORT

Backtest #51076 · SM · EVO_GG1RSISNIP_v132

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v132 strategy on SM generated a +43.36% return with zero losses, but this statistical anomaly stems from only two trades, rendering the 100% win rate and 1.26 Sharpe ratio unreliable indicators of robustness. A maximum drawdown of 32.83% reveals significant volatility exposure that was not adequately buffered by the position sizing logic during the simulation. While the final capital grew to $14,340.32, the sample size is too small to validate the strategy's effectiveness across diverse market regimes. We must immediately expand the backtesting horizon to capture at least fifty trades and re-evaluate the risk-adjusted metrics before considering deployment.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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