LATINOS TRADING

BACKTEST REPORT

Backtest #51708 · SM · EVO_GG1RSISNIP_v74

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 backtest for SM on the EVO_GG1RSISNIP_v74 strategy shows a theoretical +43.36% gain and a perfect 100% win rate, yet this success is statistically meaningless with only two trades executed. The strategy's severe 32.83% maximum drawdown indicates an extreme risk profile that would likely trigger stop-outs before realizing the projected returns. A Sharpe ratio of 1.26 over such a tiny sample size lacks any real-world confidence, suggesting the results are likely an outlier rather than a replicable edge. To validate this signal logic, you must run a robustness check with randomized entry dates and different market regimes to confirm the strategy's stability. The next step is to expand the test set to at least 500 trades or

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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