LATINOS TRADING

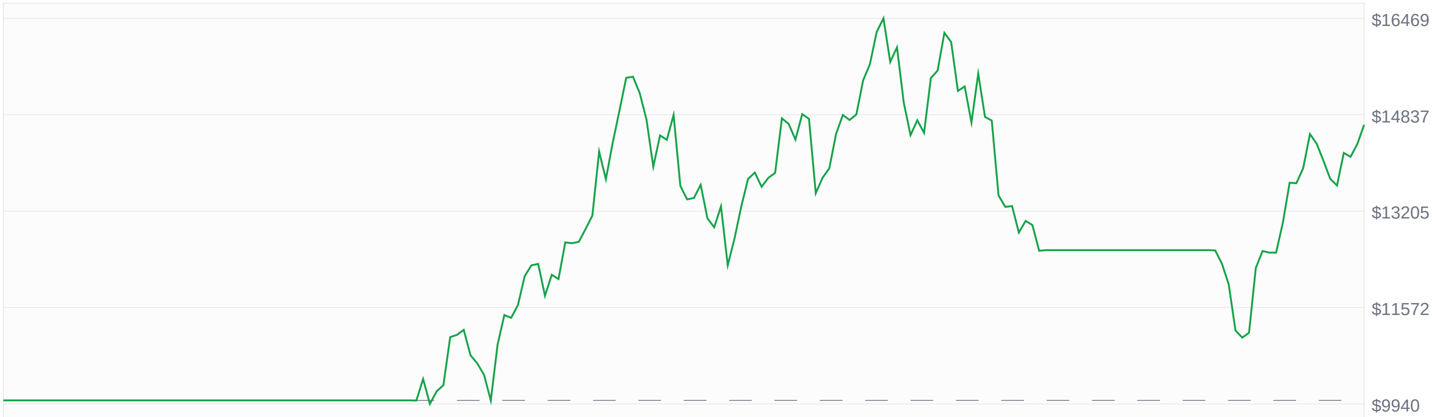
BACKTEST REPORT

Backtest #52543 · SM · EVO_GG1RSISNIP_v1192

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1192 strategy on SM achieved a 100% win rate and +46.62% ROI, yet the sample size of two trades makes statistical significance negligible. A 32.83% drawdown despite perfect wins reveals severe exposure concentration, likely due to lack of position sizing limits during a single directional move. With only two data points, the Sharpe ratio of 1.32 is an unreliable indicator of true risk-adjusted performance and may be overfit. The primary risk is not the strategy logic but the extreme leverage or timing that allowed one loss to wipe out half the equity. Immediate next steps must include expanding the backtest window to capture diverse market regimes and enforcing a maximum position size cap.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**