LATINOS TRADING

BACKTEST REPORT

Backtest #53734 · SM · EVO_GG1RSISNIP_v1541

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_v1541 strategy on SM generated a +46.62% ROI with a perfect 100% win rate, yet this performance is statistically unreliable given only two executed trades. A 32.83% maximum drawdown indicates extreme volatility exposure that is not mitigated by the current 1.32 Sharpe ratio or limited sample size. While the directional logic appears robust, the lack of trade diversity prevents any meaningful assessment of strategy resilience across different market conditions. The next step is to expand the backtest window to include at least 100 trades and stress-test the equity curve for period drawdowns before live deployment.

ADDITIONAL METRICS

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

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