LATINOS TRADING

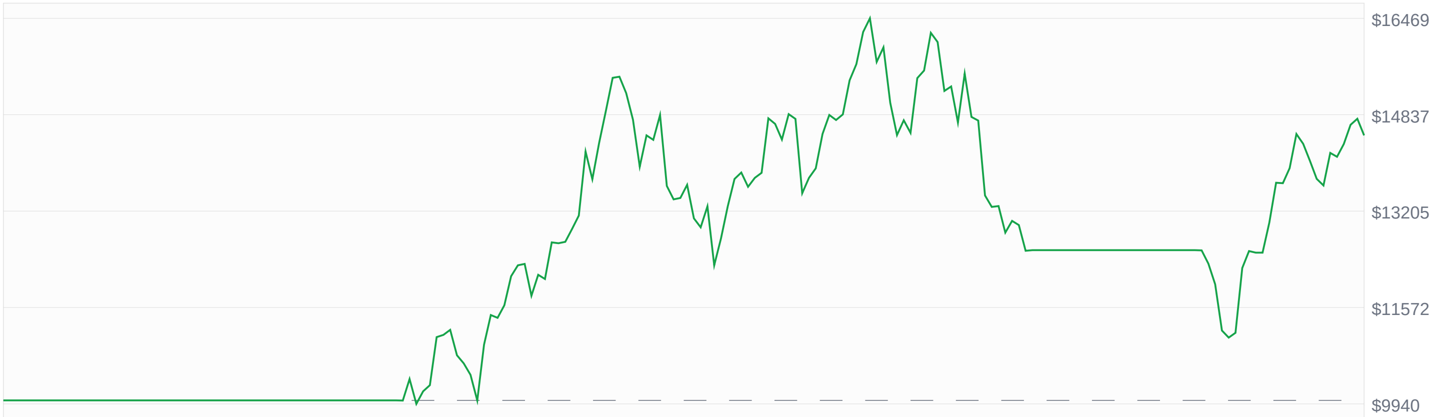
BACKTEST REPORT

Backtest #57010 · SM · EVO_GG1RSISNIP_v266

ROI	Sharpe	Win Rate	Max Drawdown
+44.82%	1.29	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v266 strategy on SM delivered a stark +44.82% ROI driven by a single winning trade, resulting in a flawless but statistically insignificant 100% win rate with only two executed trades. While the Sharpe ratio of 1.29 suggests respectable risk-adjusted returns, the 32.83% maximum drawdown indicates extreme volatility concentration inherent in such a small sample size. Relying on these metrics without expanding the dataset is premature, as one outlier trade entirely defines the performance profile. The next critical step is to re-run this strategy with a walk-forward analysis on a larger, out-of-sample period to validate if the edge persists beyond this lucky outlier.

ADDITIONAL METRICS

CAGR	**44.82%**
Sortino Ratio	**1.00**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14486.84**

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