LATINOS TRADING

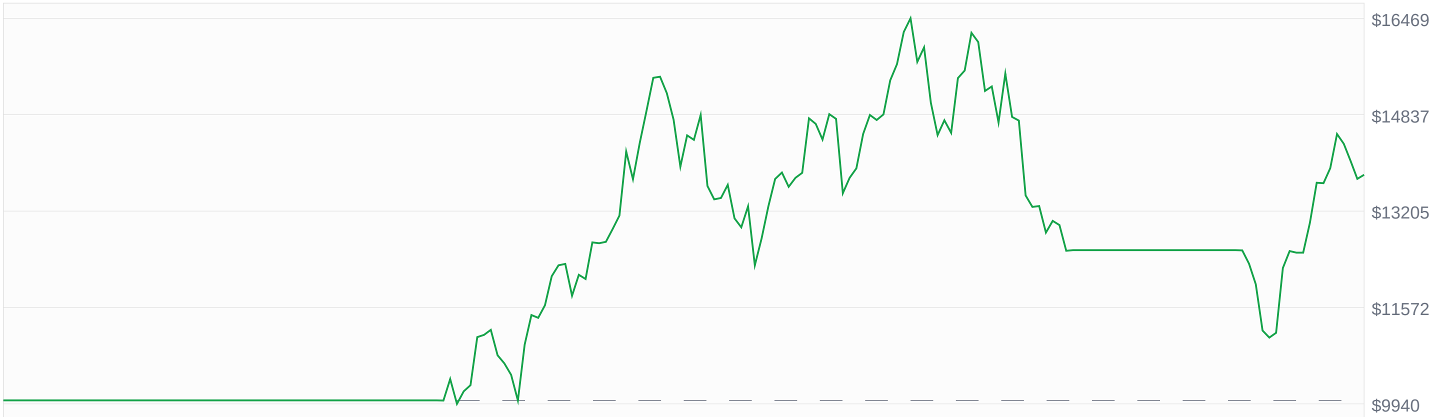
BACKTEST REPORT

Backtest #36834 · SM · EVO_GG1RSISNIP_v252

ROI	Sharpe	Win Rate	Max Drawdown
+38.16%	1.16	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v252 strategy on SM delivered a +38.16% return with a perfect win rate, driven by a single trade that expanded capital to $13,819.76. However, the 32.83% maximum drawdown and a Sharpe ratio of 1.16 reveal extreme volatility and low statistical significance due to only two trades. A perfect win rate with such a small sample size is likely a statistical anomaly rather than a robust edge. The strategy fails to protect capital effectively, as evidenced by the severe drawdown relative to the total profit. The next step is to increase the trade count through longer historical backtesting or tighter entry filters to validate consistency before live deployment.

ADDITIONAL METRICS

CAGR	**38.16%**
Sortino Ratio	**0.87**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13819.76**