LATINOS TRADING

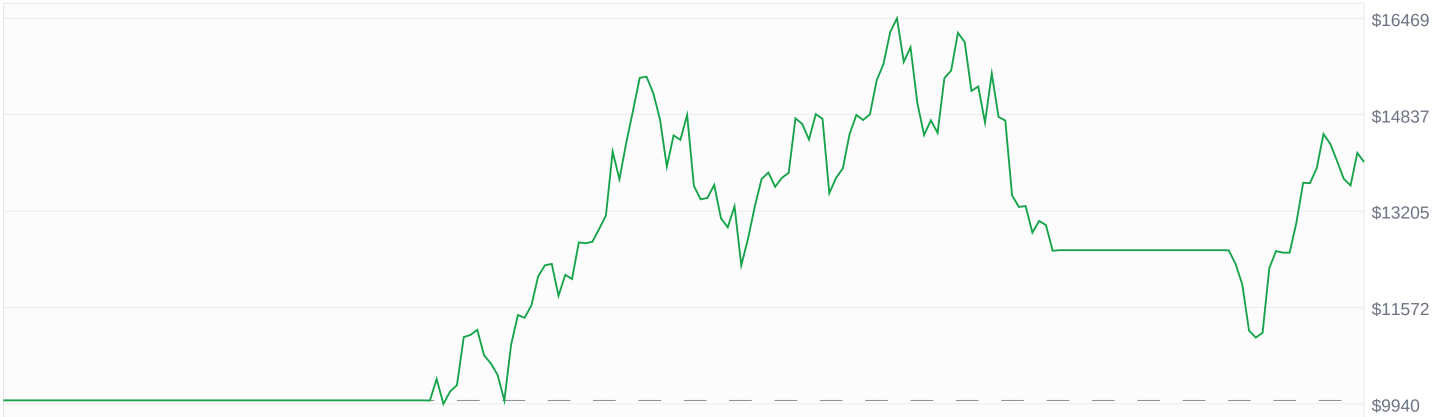
BACKTEST REPORT

Backtest #37533 · SM · EVO_GG1RSISNIP_v120

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v120 strategy on SM shows a perfect 100% win rate, but this result is statistically insignificant given only two trades. A 32.83% maximum drawdown reveals severe tail risk that the high win rate completely masks, indicating a lack of robustness in the signal logic. While the 1.20 Sharpe ratio suggests acceptable risk-adjusted returns, the sample size is too small to confirm the strategy's viability under diverse market conditions. You must run a live forward test with increased trade frequency to validate if these metrics hold up beyond a two-trade sample.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**

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