LATINOS TRADING

BACKTEST REPORT

Backtest #37789 · SM · EVO_GG1RSISNIP_v185

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v185 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet the statistical validity is critically low due to only two executed trades. A maximum drawdown of 32.83% indicates extreme volatility exposure that likely resulted from a single high-impact loss or an aggressive leverage setting. While the Sharpe ratio of 1.21 suggests decent risk-adjusted returns, the sample size is insufficient to confirm any genuine edge or robustness against market regime shifts. I must expand the backtest to cover at least 200 trades across multiple market conditions before drawing any conclusions on the strategy's viability.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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