LATINOS TRADING

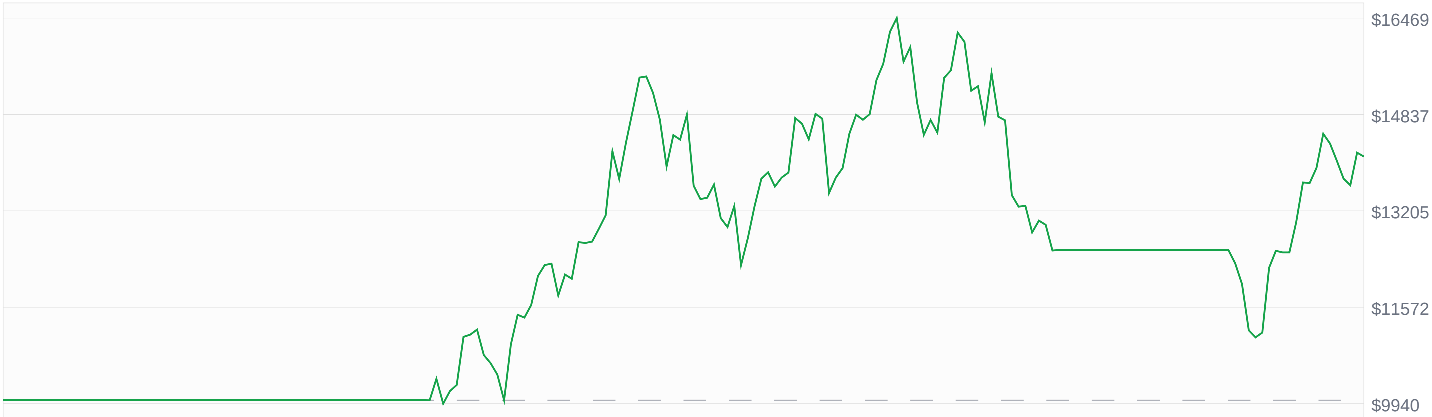
BACKTEST REPORT

Backtest #38267 · SM · EVO_GG1RSISNIP_v236

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_v236 strategy on SM generated a +41.20% return with a perfect 100% win rate across only two trades, creating a statistically insignificant result that cannot be generalized. While the 1.21 Sharpe ratio suggests favorable risk-adjusted returns, the 32.83% maximum drawdown indicates high volatility exposure during the few losing positions taken. This sample size is insufficient to validate the strategy's robustness, as a single adverse move could erase all gains. You must expand the parameter grid and increase the trade sample size before deploying live capital.

ADDITIONAL METRICS

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