LATINOS TRADING

BACKTEST REPORT

Backtest #39316 · SM · EVO_GG1RSISNIP_v1151

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_v1151 strategy delivered a 41.20% return with a flawless 100% win rate on SM, but this perfect record stems from only two trades, making the statistical signal highly unreliable. A 32.83% maximum drawdown indicates severe volatility exposure that was not adequately filtered by the current parameters. While the Sharpe ratio of 1.21 suggests decent risk-adjusted returns, the extreme sample size prevents any meaningful confidence in the strategy's robustness. We must immediately expand the backtest horizon across multiple market cycles to validate whether the entry logic holds outside these specific conditions.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.