LATINOS TRADING

BACKTEST REPORT

Backtest #39376 · SM · EVO_GG1RSISNIP_v1190

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_v1190 strategy on SM delivered a 41.20% ROI with a flawless 100% win rate, yet this perfect record is statistically meaningless given only two total trades. A 32.83% maximum drawdown reveals significant vulnerability to adverse price moves despite the seemingly robust 1.21 Sharpe ratio. The sample size is insufficient to validate the strategy's stability or confirm its edge in live market conditions. Next, run a parameter optimization study with at least 500 historical candles to stress-test the logic against different volatility regimes.

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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