LATINOS TRADING

BACKTEST REPORT

Backtest #45925 · SM · EVO_GG1RSISNIP_v1410

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_v1410 strategy delivered a +41.20% ROI on SM with a perfect 100% win rate, driven by just two trades, which renders the statistical confidence negligible. A 32.83% max drawdown indicates extreme volatility exposure where a single loss would have erased nearly half the gains, highlighting a critical flaw in risk management. While the 1.21 Sharpe ratio suggests decent risk-adjusted returns in this specific sample, the low trade count makes these figures highly susceptible to overfitting and random luck. Next, backtest this logic on a different asset class to verify robustness and re-optimize stop-loss parameters to limit drawdowns below 15%.

ADDITIONAL METRICS

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

Generated 2026-08-31T05:59:46Z · latinostrading.com