LATINOS TRADING

BACKTEST REPORT

Backtest #46842 · SM · EVO_GG1RSISNIP_v234

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_v234 backtest on SM shows a +41.20% ROI with a perfect 100% win rate, yet this result is statistically insignificant due to only two total trades. A maximum drawdown of 32.83% reveals substantial volatility risk that the strategy may not adequately control during adverse market conditions. While the Sharpe ratio of 1.21 indicates decent risk-adjusted returns, the sample size is too small to confirm robustness or predict future performance reliably. The next step is to run a longer historical backtest with adjusted parameters to verify if the high win rate holds across more market cycles.

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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