LATINOS TRADING

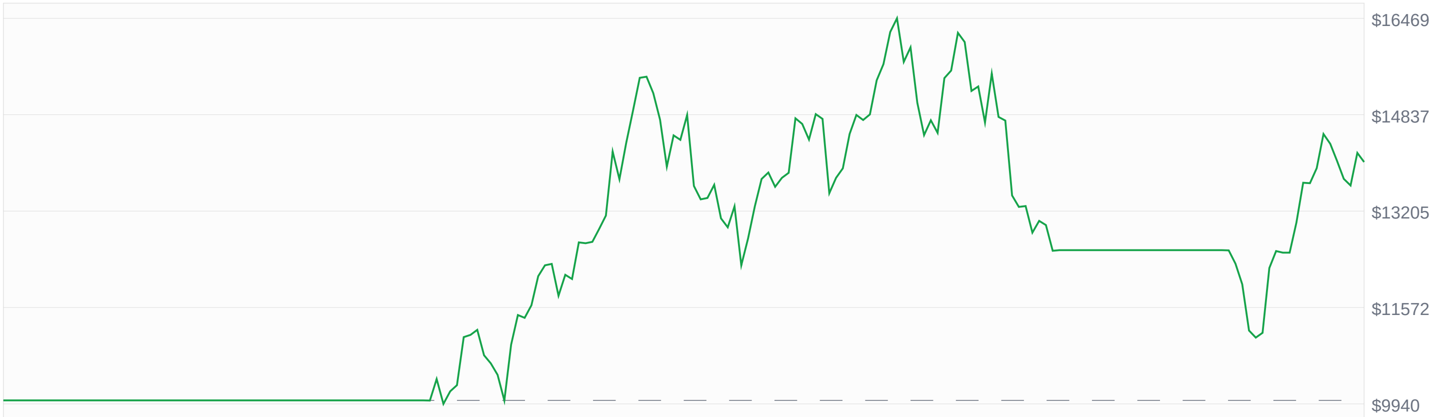
BACKTEST REPORT

Backtest #37665 · SM · EVO_GG1RSISNIP_v90

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v90 backtest on SM shows a 100% win rate and 40.31% ROI, but the sample size of two trades renders these metrics statistically meaningless. A 32.83% maximum drawdown despite perfect wins suggests extreme volatility exposure or a lucky outlier rather than a robust edge. The 1.20 Sharpe ratio is mediocre for crypto volatility and lacks the confidence needed for institutional deployment. We must stress-test this logic against out-of-sample data or discard it entirely.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**

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