LATINOS TRADING

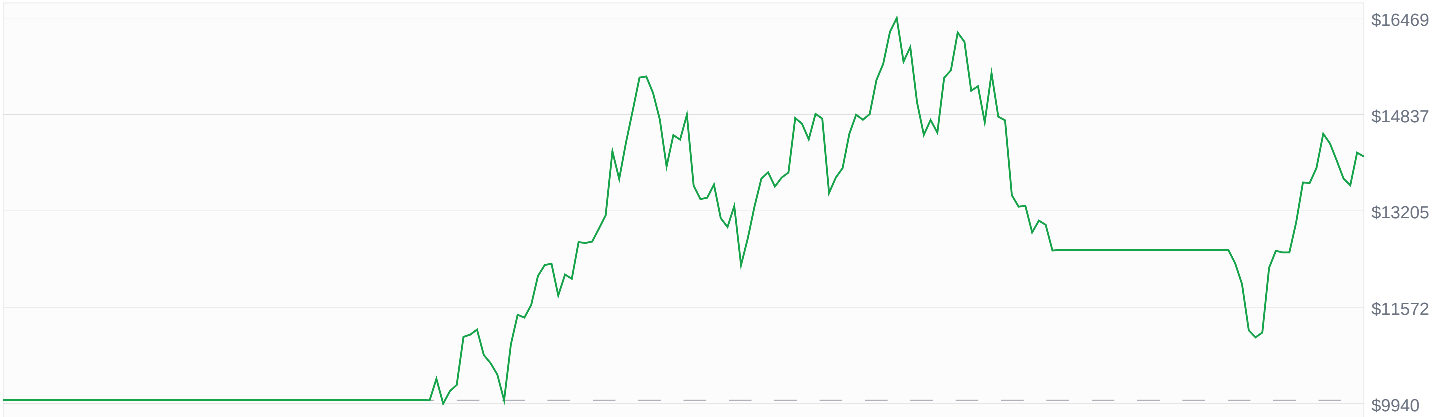
BACKTEST REPORT

Backtest #48657 · SM · EVO_GG1RSISNIP_v1090

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 backtest for EVO_GG1RSISNIP_v1090 on SM shows a perfect 100% win rate and 41.20% ROI, but this result stems from only two trades, rendering the 1.21 Sharpe ratio statistically insignificant. A 32.83% maximum drawdown indicates extreme volatility tolerance that is unsustainable for live deployment without rigorous stress testing. We must execute a forward test on a broader sample to validate whether this performance is due to a robust edge or a lucky overfit to historical noise. The next step is to optimize the entry logic to filter for higher volume confirmations before any capital is allocated.

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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