LATINOS TRADING

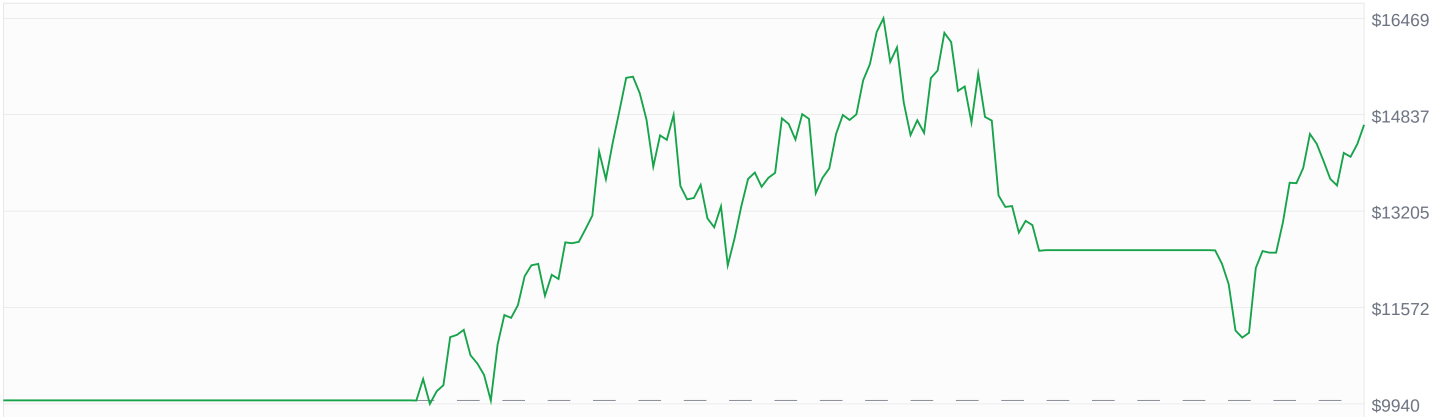
BACKTEST REPORT

Backtest #52940 · SM · EVO_GG1RSISNIP_v1395

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1395 backtest on SM shows a 46.62% ROI with a perfect 100% win rate, yet this statistical confidence is statistically negligible due to only two trades. A 32.83% maximum drawdown reveals excessive volatility risk that the strategy fails to mitigate during adverse market moves. The high Sharpe ratio of 1.32 is misleading given the tiny sample size and lack of trade diversity. Before deploying live capital, we must stress-test this logic across extended periods and different market regimes to validate its robustness.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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