# LATINOS TRADING

## BACKTEST REPORT

Backtest #56376 · SM · EVO_GG1RSISNIP_v270

| 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_v270 backtest on SM shows a 100% win rate and positive ROI, yet the 32.83% drawdown reveals severe volatility exposure. With only two trades, statistical significance is negligible, rendering the Sharpe ratio of 1.32 unreliable for live deployment. The perfect win rate likely stems from overfitting or survivorship bias rather than a robust edge. Before live trading, you must expand the sample size with forward testing or adjust stop-loss logic to cap downside risk.

### ADDITIONAL METRICS

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




Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.