# LATINOS TRADING

## BACKTEST REPORT

Backtest #33073 · SM · EVO_GG1RSISNIP_v1594

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +38.54% | 1.17 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1594 strategy on SM generated a 38.54% ROI with a perfect 100% win rate, yet this statistical perfection is likely an artifact of the extremely low sample size of only two trades. A Sharpe ratio of 1.17 suggests decent risk-adjusted returns, but the 32.83% maximum drawdown indicates significant volatility exposure that was not captured by the win rate metric. Without a larger historical dataset, we cannot confidently assess the robustness of this signal generation logic or its ability to survive adverse market conditions. The next critical step is to expand the backtest window and test against out-of-sample data to validate if this performance holds beyond a mere lucky coincidence.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **38.54%** |
| Sortino Ratio | **0.85** |
| Turnover | **4.89x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$13858.32** |