# LATINOS TRADING

## BACKTEST REPORT

Backtest #35447 · SM · EVO_GG1RSISNIP_v408

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +45.06% | 1.30 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v408 strategy achieved a +45.06% ROI with a perfect 100% win rate and a Sharpe ratio of 1.30, yet a max drawdown of 32.83% on just two trades reveals statistically insignificant confidence. The sample size is too small to validate the strategy's robustness, suggesting the flawless record is likely overfitting rather than genuine alpha. The high volatility indicates that a single adverse price move could have significantly impacted capital, undermining the apparent efficiency. We must immediately expand the backtesting horizon and increase trade frequency to achieve a statistically meaningful sample size. This adjustment is critical before deploying any capital based on these preliminary results.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **45.06%** |
| Sortino Ratio | **0.95** |
| Turnover | **4.96x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14509.98** |

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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.