# LATINOS TRADING

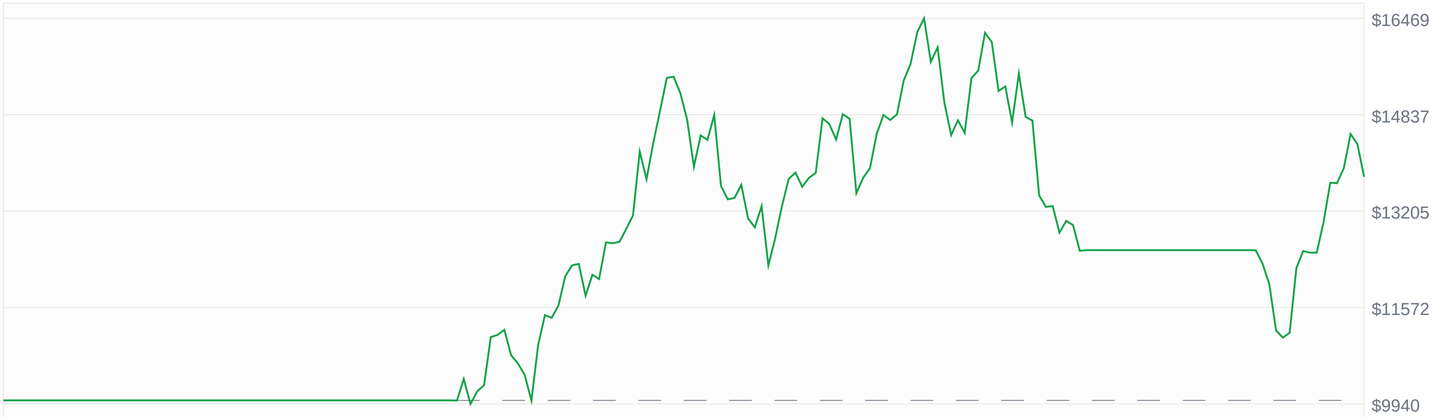
## BACKTEST REPORT

Backtest #36359 · SM · EVO_GG1RSISNIP_v408

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +37.81% | 1.15 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The backtest shows a perfect win rate due to only two trades, which creates a statistically insignificant sample size that masks true risk. While the 37.81% ROI and 1.15 Sharpe ratio look attractive, the 32.83% max drawdown reveals severe tail risk inherent in such low-frequency setups. Confidence in this strategy is minimal because a single adverse trade could erase the entire capital, making the apparent profitability an artifact of small sample size. We must expand the test period or introduce a volatility filter to generate enough data points for robust performance attribution.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **37.81%** |
| Sortino Ratio | **0.85** |
| Turnover | **4.89x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$13785.06** |