# LATINOS TRADING

## BACKTEST REPORT

Backtest #37038 · SM · EVO_GG1RSISNIP_v7

| ROI | Sharpe | Win Rate | Max Drawdown |
| --- | --- | --- | --- |
| **+39.37%** | **1.18** | **100.0%** | **-32.83%** |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v7 backtest on SM shows a deceptive 100% win rate driven by only two trades, rendering the Sharpe ratio of 1.18 statistically insignificant and the drawdown of 32.83% unrepresentative of true risk. While the initial capital grew to $13,941.23, the extreme sample size creates a high probability of overfitting, meaning this performance is likely a statistical anomaly rather than a repeatable edge. We must treat this result as a hypothesis, not a validated strategy, given the lack of distribution in the trade history. The logical next step is to retrain the model with expanded lookback data or introduce a hard stop-loss to prevent catastrophic loss on the next few signals. Without additional trade confirmation, this

## ADDITIONAL METRICS

| | |
| --- | --- |
| CAGR | **39.37%** |
| Sortino Ratio | **0.90** |
| Turnover | **4.90x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$13941.23** |