# LATINOS TRADING

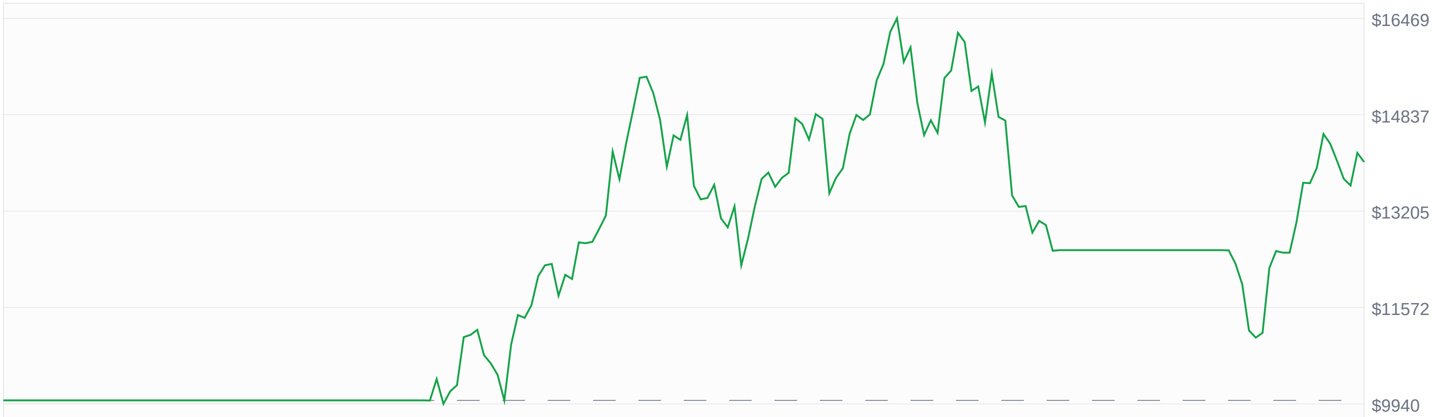
## BACKTEST REPORT

Backtest #37761 · SM · EVO_GG1RSISNIP_v330

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +40.31% | 1.20 | 100.0% | -32.83% |

### EQUITY CURVE

202 sessions · starting at $10000.00




### ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v330 strategy delivered a +40.31% ROI on SM with a perfect 100% win rate and a Sharpe ratio of 1.20. However, the 32.83% maximum drawdown and only two executed trades reveal a severely under-sampled backtest that lacks statistical confidence. A flawless win rate on such a small sample size is likely a statistical artifact rather than a robust signal. The strategy must undergo re-optimization to reduce drawdown and generate sufficient trade data for reliable performance attribution. Proceed with live paper trading to validate these metrics before allocating real capital.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **40.31%** |
| Sortino Ratio | **0.92** |
| Turnover | **4.91x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14035.70** |

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