# LATINOS TRADING

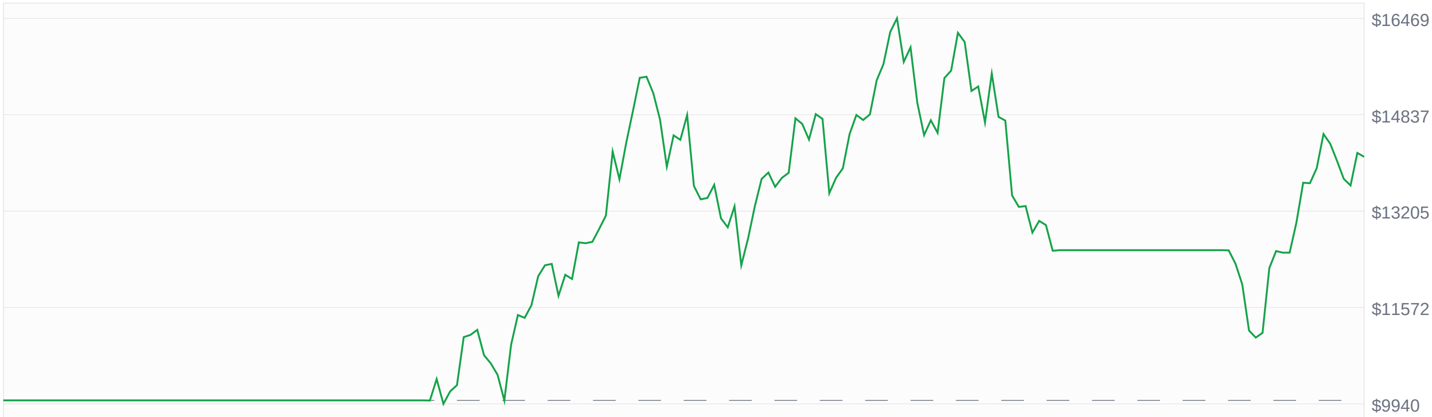
## BACKTEST REPORT

Backtest #39225 · SM · EVO_GG1RSISNIP_v1093

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +41.20% | 1.21 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The backtest for SM on EVO_GG1RSISNIP_v1093 shows a 41.20% ROI driven by a perfect 100% win rate, but the extremely low trade count of just two executions invalidates statistical significance and creates dangerous confidence intervals. While the Sharpe ratio of 1.21 suggests decent risk-adjusted returns, the maximum drawdown of 32.83% reveals a severe lack of diversification and high exposure to single trade failure. Such a sample size cannot reliably predict future performance or account for market regime shifts that might trigger consecutive losses. The strategy must be retested on an expanded historical window or across multiple correlated assets to ensure robustness before live deployment.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **41.20%** |
| Sortino Ratio | **0.94** |
| Turnover | **4.92x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14124.38** |

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