# LATINOS TRADING

## BACKTEST REPORT

Backtest #41362 · SM · EVO_GG1RSISNIP_v1568

| 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 EVO_GG1RSISNIP_v1568 backtest on SM shows a deceptive +41.20% ROI driven by a perfect 100% win rate, yet this figure lacks statistical significance with only two trades. A max drawdown of 32.83% indicates substantial volatility risk that a high win rate masks when the sample size is insufficient. The Sharpe ratio of 1.21 suggests marginal risk-adjusted performance given the extreme drawdown exposure and tiny dataset. We must expand the test with more historical data or reduce position sizing to validate if the strategy survives normal market noise.

## 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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