# LATINOS TRADING

## BACKTEST REPORT

Backtest #52254 · SM · EVO_GG1RSISNIP_v1016

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +46.62% | 1.32 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1016 strategy generated a nominal 100% win rate on only two trades, rendering the statistical confidence insufficient for institutional deployment. While the Sharpe ratio of 1.32 suggests acceptable risk-adjusted returns, the 32.83% maximum drawdown indicates significant volatility exposure that contradicts the flawless win record. Such extreme performance metrics are likely artifacts of a small sample size rather than evidence of a robust predictive edge. The strategy requires expanded backtesting over varied market regimes to validate if the 46.62% ROI reflects genuine alpha or data overfitting. We should immediately run a walk-forward analysis to assess parameter stability before considering live allocation.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **46.62%** |
| Sortino Ratio | **1.02** |
| Turnover | **4.98x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14666.15** |

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