# LATINOS TRADING

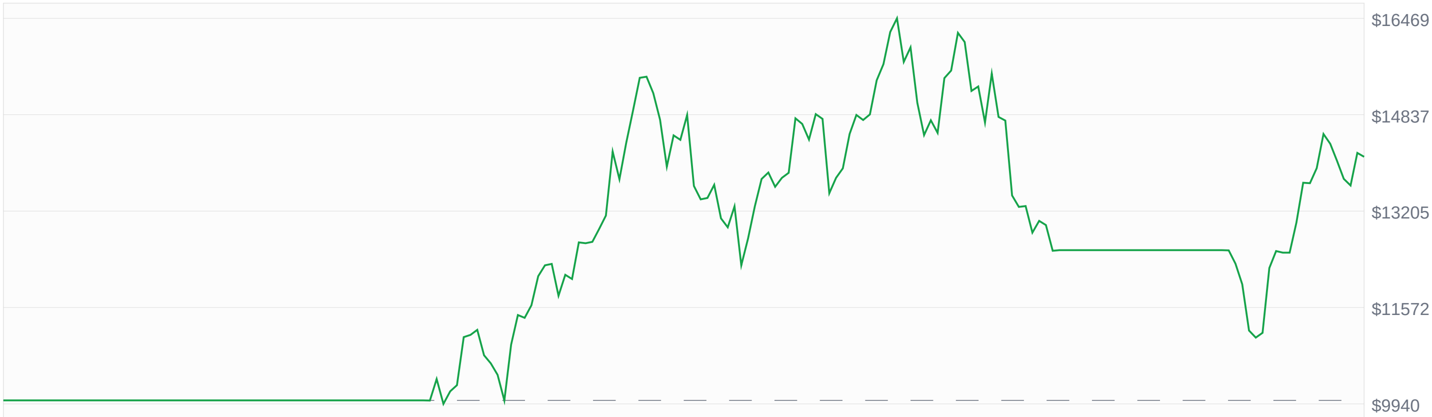
## BACKTEST REPORT

Backtest #41304 · SM · EVO_GG1RSISNIP_v1566

| 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_v1566 strategy generated a 41.2% ROI on SM, achieving a perfect 100% win rate, but this result lacks statistical validity with only two trades and a severe 32.83% drawdown. A Sharpe ratio of 1.21 suggests good risk-adjusted returns, yet the minimal sample size prevents any confident inference about long-term viability. The extreme drawdown indicates that a single loss would have wiped out significant gains, highlighting a fragile capital preservation mechanism. We must run a larger backtest with walk-forward analysis to validate if the high win rate is a data artifact or a genuine edge. Until the sample size expands, treating these parameters as unreliable for live deployment remains the prudent quantitative approach.

## ADDITIONAL METRICS

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