# LATINOS TRADING

## BACKTEST REPORT

Backtest #50923 · SM · EVO_GG1RSISNIP_v198

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +43.36% | 1.26 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v198 strategy on SM delivered a 43.36% ROI with a perfect win rate, but this result is statistically meaningless given only two trades in the sample. A 32.83% maximum drawdown suggests extreme volatility exposure that likely produced a single winning trade while missing a losing one entirely. With a Sharpe ratio of 1.26 based on such a thin dataset, the strategy lacks the robustness required for institutional deployment. The primary next step is to expand the backtesting horizon to at least 100 trades to validate whether this high win rate is a genuine edge or a data anomaly.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **43.36%** |
| Sortino Ratio | **0.97** |
| Turnover | **4.94x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14340.32** |

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