# LATINOS TRADING

## BACKTEST REPORT

Backtest #52611 · SM · EVO_GG1RSISNIP_v1246

| 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_v1246 strategy on SM delivered a +46.62% return, but a 100% win rate across only two trades renders the 1.32 Sharpe ratio statistically insignificant. The severe 32.83% drawdown suggests aggressive risk exposure rather than robust trend-following mechanics. With such a minimal sample size, the result is likely a data outlier rather than a replicable edge. We must expand the backtest window and introduce equity curve smoothing to validate performance before live deployment.

## ADDITIONAL METRICS

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