# LATINOS TRADING

## BACKTEST REPORT

Backtest #56832 · SM · EVO_GG1RSISNIP_v288

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +47.64% | 1.34 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v288 strategy on SM generated a +47.64% return with a perfect 100% win rate, but this result is statistically invalid due to only two trades. The 32.83% maximum drawdown indicates extreme volatility exposure that was likely not captured by such a limited sample size. A Sharpe ratio of 1.34 is misleading in this context because the performance lacks the robustness required for institutional deployment. We must run a longer backtest on a wider dataset to validate if the strategy can sustain results beyond these specific market conditions.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **47.64%** |
| Sortino Ratio | **1.04** |
| Turnover | **4.99x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14768.33** |

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