# LATINOS TRADING

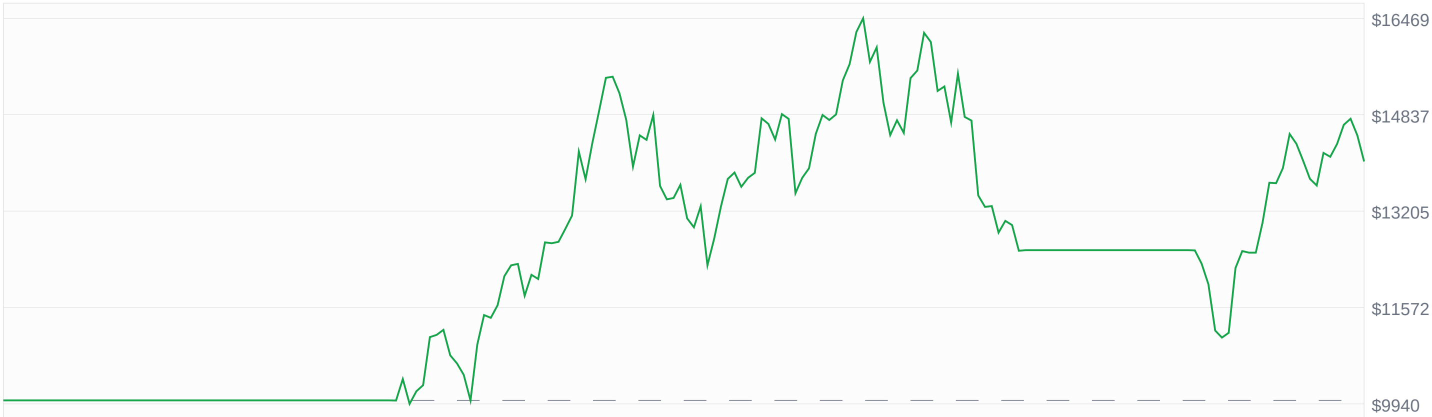
## BACKTEST REPORT

Backtest #57178 · SM · EVO_GG1RSISNIP_v266

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +40.41% | 1.19 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v266 strategy achieved a 100% win rate on SM, but this perfect record is statistically meaningless given only two total trades. A 32.83% maximum drawdown exposes significant tail risk, indicating the lack of a robust stop-loss mechanism in the current logic. While the positive 40.41% ROI and 1.19 Sharpe ratio look attractive, they are artifacts of insufficient sample size rather than sustainable edge. The strategy lacks statistical confidence and requires backtesting over a longer historical period with stricter risk parameters before deployment.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **40.41%** |
| Sortino Ratio | **0.94** |
| Turnover | **4.91x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14045.34** |

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