# LATINOS TRADING

## BACKTEST REPORT

Backtest #48318 · SM · EVO_GG1RSISNIP_v1028

| 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_v1028 strategy on SM achieved a +41.20% ROI with a perfect 100% win rate, yet the sample size of only two trades renders the statistical confidence negligible. A 32.83% maximum drawdown suggests extreme volatility exposure, indicating that the high returns are likely driven by a few outlier positions rather than consistent edge. While the Sharpe ratio of 1.21 appears positive, it is mathematically unstable given the insufficient trade history to verify risk-adjusted performance. We must expand the sample size through extended backtesting or live simulation to validate whether this strategy offers a sustainable alpha. The next step is to re-run the simulation with adjusted stop-loss parameters to see if we can reduce drawdown

## ADDITIONAL METRICS

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

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