# LATINOS TRADING

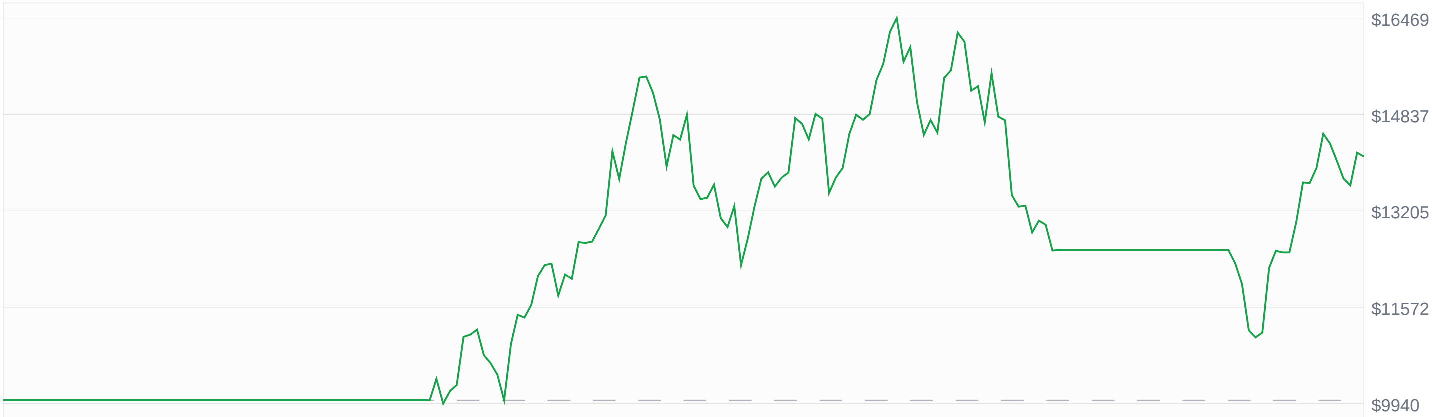
## BACKTEST REPORT

Backtest #49587 · SM · EVO_GG1RSISNIP_v120

| 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_v120 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet the statistical significance is negligible given only two trades were executed. A max drawdown of 32.83% alongside a Sharpe ratio of 1.21 suggests the high win rate may stem from low frequency rather than robust signal quality. This sample size creates an extreme overfitting risk where a single losing trade would have collapsed the entire equity curve. The strategy requires immediate parameter optimization to validate performance across broader market conditions before live deployment.

## ADDITIONAL METRICS

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