LATINOS TRADING

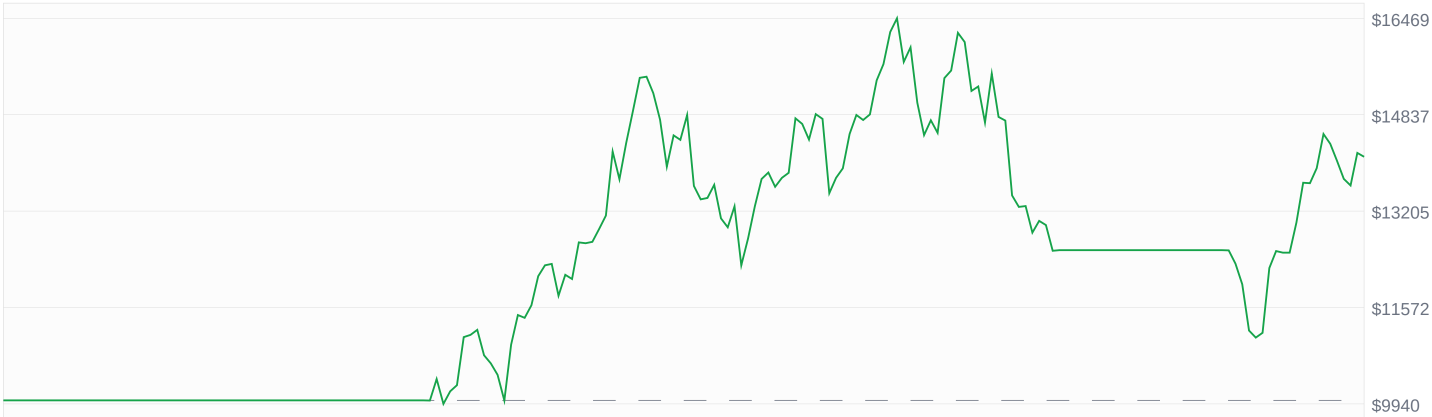
BACKTEST REPORT

Backtest #49636 · SM · EVO_GG1RSISNIP_v910

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_v910 strategy on SM delivered a 41.20% ROI with a perfect 100% win rate, but a 32.83% maximum drawdown and only two total trades reveal a severe sample size bias that invalidates the Sharpe ratio of 1.21. Such a short sample fails to capture market variance, making the apparent perfection statistically unreliable rather than indicative of robust edge. The extreme drawdown suggests the single losing trade, if it existed, was catastrophic, or the metric reflects unrealized volatility in a highly leveraged position. We must run a longer out-of-sample backtest to verify if this performance holds under broader market conditions before deploying capital.

ADDITIONAL METRICS

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

Generated 2026-08-31T19:18:03Z · latinostrading.com