LATINOS TRADING

BACKTEST REPORT

Backtest #39072 · SM · EVO_GG1RSISNIP_v990

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_v990 backtest on SM shows a +41.20% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown and only two trades reveal dangerously low statistical significance. Such an extreme win rate on a minimal sample size is likely an outlier rather than a reliable alpha signal, making the high Sharpe ratio of 1.21 mathematically misleading. The strategy captures large moves but lacks robustness against regime changes due to insufficient trade frequency. Before deployment, run a parameter optimization to expand the trade history and verify if the edge persists across different market conditions.

ADDITIONAL METRICS

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

Generated 2026-08-30T14:28:16Z · latinostrading.com