# LATINOS TRADING

## BACKTEST REPORT

Backtest #52444 · SM · EVO_GG1RSISNIP_v1136

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +46.62% | 1.32 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1136 strategy on SM delivered exceptional returns with a perfect 100% win rate, yet the sample size of only two trades renders these results statistically unreliable. Despite the impressive 46.62% ROI and 1.32 Sharpe ratio, the 32.83% maximum drawdown indicates that a single adverse event could have wiped out a substantial portion of gains. This performance profile suggests a strategy that is highly sensitive to specific market conditions rather than robust across a broader range. To validate the approach, we must run a backtest on a longer historical dataset with more diverse market regimes to ensure the edge is not an anomaly.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **46.62%** |
| Sortino Ratio | **1.02** |
| Turnover | **4.98x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14666.15** |

Generated 2026-09-02T18:36:22Z · latinostrading.com


Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.