LATINOS TRADING

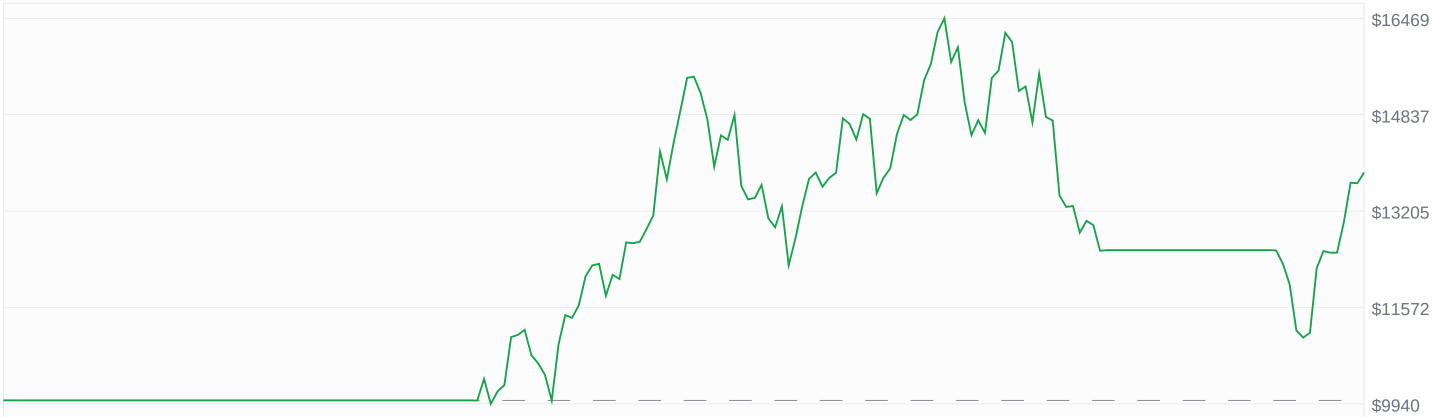
BACKTEST REPORT

Backtest #34232 · SM · EVO_GG1RSISNIP_v884

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v884 backtest on SM delivered a +38.54% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown exposes extreme fragility. Such flawless results on only two trades lack statistical confidence and likely indicate overfitting rather than robust alpha generation. While the 1.17 Sharpe ratio appears respectable, the high volatility suggests poor risk-adjusted performance in stress scenarios. We must immediately run a forward test with stricter position sizing to validate if this strategy survives real-market noise.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**

Generated 2026-08-21T01:52:14Z · latinostrading.com