LATINOS TRADING

BACKTEST REPORT

Backtest #49138 · SM · EVO_GG1RSISNIP_v1190

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_v1190 strategy on SM shows a deceptive 100% win rate driven by a single winning trade, which statistically offers zero confidence for live deployment. While the 41.20% ROI and 1.21 Sharpe ratio look attractive, the 32.83% maximum drawdown and only two total trades reveal extreme fragility and lack of robustness. This result is likely a data mining artifact rather than a signal of consistent alpha generation. We must immediately expand the sample size by re-running the backtest on out-of-sample data or adjusting entry filters to prevent overfitting.

ADDITIONAL METRICS

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

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