LATINOS TRADING

BACKTEST REPORT

Backtest #52298 · SM · EVO_GG1RSISNIP_v1034

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_v1034 backtest on SM shows a 46.62% ROI with a perfect win rate, yet the 32.83% maximum drawdown and only two trades reveal a dangerously low statistical confidence. A single loss would have wiped out all profits, indicating the strategy lacks robustness for live deployment despite the high Sharpe ratio. This result likely stems from overfitting to a narrow historical sample rather than capturing genuine market alpha. The next step is to run a walk-forward analysis on a larger dataset to validate the edge and reduce sample bias.

ADDITIONAL METRICS

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

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