LATINOS TRADING

BACKTEST REPORT

Backtest #52967 · SM · EVO_GG1RSISNIP_v1416

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_v1416 strategy on SM achieved a 46.62% ROI with a perfect win rate, yet the 32.83% maximum drawdown and two trades reveal a statistically insignificant sample size that invalidates any confidence in its robustness. While the high Sharpe ratio suggests favorable risk-adjusted returns, the lack of trade diversity indicates severe overfitting to a specific market regime rather than genuine alpha. This performance profile is characteristic of curve-fitting, where a strategy capitalizes on one specific price action pattern without generalizing to future volatility. We must immediately increase the minimum trade count threshold in backtesting parameters to ensure statistical validity before deployment. The next

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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