LATINOS TRADING

BACKTEST REPORT

Backtest #52999 · SM · EVO_GG1RSISNIP_v1442

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_v1442 strategy on SM delivered a +46.62% ROI with a flawless 100% win rate, yet the extreme 32.83% drawdown and single-digit trade count suggest the results are statistically insignificant and likely overfitted to specific noise. While the high Sharpe ratio of 1.32 looks attractive, such metrics with only two trades lack robustness and cannot reliably predict future performance. The strategy appears to have capitalized on a rare, isolated volatility spike rather than capturing a sustainable trend, making the apparent profitability misleading. Before deploying live capital, you must expand the sample size via out-of-sample testing or adjust parameters to reduce false positives.

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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