LATINOS TRADING

BACKTEST REPORT

Backtest #56328 · SM · EVO_GG1RSISNIP_v430

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_v430 strategy on SM achieved a 46.62% ROI with a flawless 100% win rate, yet the 32.83% maximum drawdown and Sharpe ratio of 1.32 reveal severe overfitting. With only two trades executed, the statistical confidence is negligible, suggesting the results are likely noise rather than a robust edge. The apparent perfection masks a lack of resilience, as the single loss would have been devastating in a live market. I recommend expanding the backtest lookback period and increasing trade frequency to validate the strategy's consistency under varied conditions.

ADDITIONAL METRICS

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