LATINOS TRADING

BACKTEST REPORT

Backtest #56808 · SM · EVO_GG1RSISNIP_v430

ROI	Sharpe	Win Rate	Max Drawdown
+47.64%	1.34	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v430 strategy delivered a 47.64% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown and meager two trades suggest extreme overfitting rather than robustness. Such a narrow sample size renders the Sharpe ratio of 1.34 statistically insignificant and the results highly prone to survivorship bias. The strategy likely exploited a specific historical anomaly that will not repeat, making the apparent profitability an illusion of noise. We must immediately increase the trade threshold to filter for higher volatility events before deploying capital live.

ADDITIONAL METRICS

CAGR	**47.64%**
Sortino Ratio	**1.04**
Turnover	**4.99x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14768.33**

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