LATINOS TRADING

BACKTEST REPORT

Backtest #56906 · SM · EVO_GG1RSISNIP_v278

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_v278 strategy on SM delivered a 47.64% return with a perfect 100% win rate, yet the 32.83% drawdown and single-digit trade count (2) reveal extreme overfitting rather than robust alpha. A Sharpe ratio of 1.34 is statistically meaningless here given the sample size is too small to confirm any genuine risk-adjusted performance. The strategy likely captured a specific low-frequency anomaly instead of a sustainable edge, making the results highly unreliable for live deployment. Immediate validation requires expanding the backtest window and testing against multiple similar assets to verify if the pattern holds. Without broader empirical evidence, this result should be treated as a data anomaly rather than a viable trading

ADDITIONAL METRICS

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