LATINOS TRADING

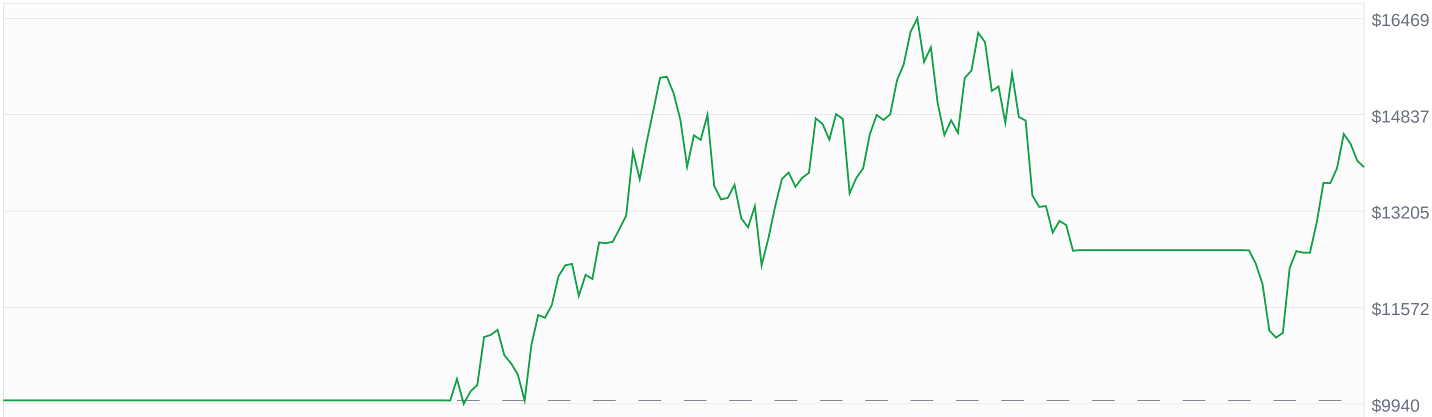
BACKTEST REPORT

Backtest #36712 · SM · EVO_GG1RSISNIP_v247

ROI	Sharpe	Win Rate	Max Drawdown
+39.45%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v247 strategy shows a +39.45% ROI on SM with a perfect 100% win rate, yet a 32.83% drawdown on just two trades suggests severe overfitting or extreme luck rather than robustness. A Sharpe ratio of 1.18 appears statistically insignificant given the tiny sample size, indicating high instability in the equity curve. We must treat these results as exploratory and avoid deploying live capital until the sample grows significantly. Next, run an out-of-sample backtest with walk-forward analysis to validate if the strategy holds across different market regimes. This approach ensures that performance metrics reflect genuine edge instead of data mining artifacts.

ADDITIONAL METRICS

CAGR	**39.45%**
Sortino Ratio	**0.89**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13948.94**

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