LATINOS TRADING

BACKTEST REPORT

Backtest #37826 · SM · EVO_GG1RSISNIP_v408

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v408 strategy on SM delivered a 100% win rate and +41.20% ROI, but the 32.83% drawdown and only two trades reveal a severe overfitting risk. Such a perfect record with minimal sample size lacks statistical confidence and likely captures noise rather than a robust edge. The high volatility suggests the system lacks sufficient risk management to survive extended drawdowns beyond the initial spike. A concrete next step is expanding the test period or adding transaction costs to validate if the strategy holds under realistic conditions. Without more data, this performance is anecdotal rather than indicative of long-term alpha.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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