LATINOS TRADING

BACKTEST REPORT

Backtest #34097 · SM · EVO_GG1RSISNIP_v1486

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1486 backtest on SM shows a +38.54% return and perfect 100% win rate, but the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. Despite a respectable Sharpe ratio of 1.17, the 32.83% maximum drawdown indicates extreme volatility and poor risk-adjusted performance relative to the short sample. A flawless win rate with such limited data likely reflects a lucky outlier rather than a robust edge, making the strategy unreliable for live deployment. To validate the approach, we must run a longer backtest with diversified parameters to confirm if the results persist beyond this narrow timeframe. This cautious approach is essential before considering any live allocation to

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**

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