LATINOS TRADING

BACKTEST REPORT

Backtest #35487 · SM · EVO_GG1RSISNIP_v248

ROI	Sharpe	Win Rate	Max Drawdown
+45.06%	1.30	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v248 strategy on SM delivered a +45.06% ROI with a perfect 100% win rate, yet a 32.83% max drawdown and a mere two trades signal extreme fragility rather than robustness. The statistically insignificant sample size prevents us from validating the 1.30 Sharpe ratio or the apparent alpha, as the single loss could have erased all gains during the drawdown. We must treat this result as a data anomaly rather than a proven edge, given the lack of statistical confidence. The immediate next step is to execute a full parameter sweep across different market regimes to verify if the strategy survives beyond these two specific instances. This candid assessment highlights that current performance is unconvincing until the sample size expands

ADDITIONAL METRICS

CAGR	**45.06%**
Sortino Ratio	**0.95**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14509.98**

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