LATINOS TRADING

BACKTEST REPORT

Backtest #37832 · SM · EVO_GG1RSISNIP_v19

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_v19 strategy on SM delivered a 41.20% ROI with a perfect 100% win rate, yet the single-trade sample size renders the results statistically insignificant and highly fragile. A 32.83% maximum drawdown alongside a modest 1.21 Sharpe ratio exposes critical overfitting risks that cannot be ignored without broader validation. Relying on two trades to confirm a robust edge is methodologically unsound and likely reflects curve-fitting to historical noise rather than genuine alpha. We must immediately expand the backtest window to accumulate sufficient data points before deploying live capital.

ADDITIONAL METRICS

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