LATINOS TRADING

BACKTEST REPORT

Backtest #37885 · SM · EVO_GG1RSISNIP_v333

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_v333 strategy generated a robust 41.2% ROI, yet the perfect 100% win rate across only two trades renders the Sharpe ratio of 1.21 statistically insignificant and the 32.83% drawdown dangerously opaque. Such a small sample size fails to capture true market regime behavior, making the apparent profitability highly susceptible to overfitting and random noise rather than genuine alpha generation. We must treat these results as a theoretical hypothesis rather than an operational signal due to the extreme lack of data points required for confidence intervals. The immediate priority is to expand the backtesting window to include at least 100 trades and diverse market conditions before deploying any capital.

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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