LATINOS TRADING

BACKTEST REPORT

Backtest #49549 · SM · EVO_GG1RSISNIP_v32

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_v32 strategy on SM achieved a +41.20% ROI with a perfect 100% win rate, but a sample size of just two trades renders these metrics statistically meaningless and prone to extreme overfitting. While the 1.21 Sharpe ratio looks respectable, the 32.83% maximum drawdown indicates severe volatility that a robust system should not tolerate, suggesting the model captured noise rather than a genuine edge. Such high returns on minimal data often signal a lack of generalization, meaning the strategy likely failed to account for the specific market conditions outside its narrow test window. To validate any potential signal, you must expand the sample size through a longer historical backtest or walk-forward analysis to confirm stability

ADDITIONAL METRICS

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