LATINOS TRADING

BACKTEST REPORT

Backtest #51861 · SM · EVO_GG1RSISNIP_v1614

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1614 backtest on SM shows a +43.36% ROI with a perfect 100% win rate, but the statistical significance is critically low due to only two trades. Such a high win rate is likely an overfitting artifact rather than a robust edge, especially given the severe 32.83% maximum drawdown that erodes most of the nominal gains. While the 1.26 Sharpe ratio suggests decent risk-adjusted returns on paper, the sample size is insufficient to validate the strategy's consistency or reliability in live markets. The primary next step is to expand the test window and increase trade frequency to achieve a statistically meaningful sample size before deploying any capital. This approach ensures that performance metrics reflect genuine

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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