LATINOS TRADING

BACKTEST REPORT

Backtest #52289 · SM · EVO_GG1RSISNIP_v1028

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1028 backtest on SM shows a 46.62% ROI and perfect 100% win rate, yet the max drawdown of 32.83% with only two trades reveals extreme fragility and zero statistical significance. A flawless win rate on such a tiny sample size is likely a statistical anomaly rather than a robust alpha signal, masking severe volatility risks in the strategy logic. Without additional trades, we cannot validate if the strategy holds under normal market conditions or if it simply exploited a rare, transient price pattern. The next step is to expand the historical lookback period or widen the entry criteria to generate at least fifty trades for meaningful statistical confidence. Until then, the high Sharpe ratio of 1.32 is misleading and

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**