LATINOS TRADING

BACKTEST REPORT

Backtest #46136 · SM · EVO_GG1RSISNIP_v1241

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_v1241 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet this flawless record is statistically meaningless given only two trades. A 32.83% maximum drawdown suggests severe exposure to whipsaw volatility, while the 1.21 Sharpe ratio indicates suboptimal risk-adjusted returns for this sample size. The sample of two trades is insufficient to validate any edge, as the result likely reflects overfitting rather than robust market efficiency. I must broaden the backtest parameters to include more historical periods and increase trade frequency to determine if this setup holds statistical significance.

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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