LATINOS TRADING

BACKTEST REPORT

Backtest #49728 · SM · EVO_GG1RSISNIP_v948

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_v948 strategy achieved a 41.20% return on SM with a perfect 100% win rate, yet the statistical significance is negligible given only two trades. Such a sample size renders the 1.21 Sharpe ratio and 32.83% drawdown unreliable indicators of robustness, exposing extreme tail risk. The strategy likely overfit to noise rather than capturing genuine market alpha, as no profitable strategy survives long with a sample this small. We must expand the backtest window or increase trade frequency to validate the edge before deployment. The next step is re-running the simulation with stricter filters to generate a statistically meaningful dataset.

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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