LATINOS TRADING

BACKTEST REPORT

Backtest #51521 · SM · EVO_GG1RSISNIP_v149

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_v149 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these statistics statistically insignificant and prone to severe overfitting. The impressive 1.26 Sharpe ratio is misleading given the 32.83% maximum drawdown, which indicates extreme volatility exposure masked by a narrow historical window. Relying on such limited data for deployment is reckless, as it fails to account for market regime shifts or adverse price action. You must expand the backtest horizon to at least 100 trades and test across multiple assets before considering live execution.

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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