LATINOS TRADING

BACKTEST REPORT

Backtest #50024 · SM · EVO_GG1RSISNIP_v1317

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_v1317 strategy on SM delivered a +41.20% ROI with a perfect 100.0% win rate, but the two-trade sample size renders the 1.21 Sharpe ratio and 32.83% drawdown statistically insignificant. Such high performance on minimal data often signals overfitting rather than robust alpha, making the results unreliable for live deployment. We must treat this outcome as exploratory until the strategy generates sufficient trade volume to validate its risk-adjusted returns. The immediate next step is to run a walk-forward analysis with stricter parameter constraints to reduce curve fitting. Do not allocate capital based solely on these preliminary metrics.

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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