LATINOS TRADING

BACKTEST REPORT

Backtest #52220 · SM · EVO_GG1RSISNIP_v990

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_v990 strategy on SM delivered a +46.62% ROI and a perfect 100% win rate, yet the sample size of only two trades renders these statistics statistically insignificant. The 32.83% maximum drawdown exposes substantial volatility risk that the high Sharpe ratio of 1.32 fails to capture without more data points. Confidence in this performance is zero given the extreme overfitting potential inherent in such a short equity curve. We must run a longer backtest across multiple market regimes to validate if this edge is genuine or a result of curve fitting.

ADDITIONAL METRICS

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