LATINOS TRADING

BACKTEST REPORT

Backtest #37098 · SM · EVO_GG1RSISNIP_v383

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v383 strategy on SM shows a +39.37% return but suffers from critical statistical unreliability due to only two trades. A perfect 100% win rate with such a tiny sample size is likely overfitting rather than predictive power. The 32.83% drawdown reveals significant risk concentration despite the high average return. Sharpe ratio of 1.18 is mediocre given the extreme volatility and lack of trade frequency. We must expand the test set to validate performance consistency before deployment.

ADDITIONAL METRICS

CAGR	**39.37%**
Sortino Ratio	**0.90**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13941.23**