LATINOS TRADING

BACKTEST REPORT

Backtest #46879 · SM · EVO_GG1RSISNIP_v137

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_v137 strategy on SM achieved a 41.20% return with a perfect 100% win rate, yet the 32.83% maximum drawdown reveals extreme volatility and overfitting risk given only two trades. Such a small sample size lacks statistical confidence, rendering the 1.21 Sharpe ratio and total return unreliable indicators of future performance. The near-total capital growth suggests the model captured a singular anomaly rather than a robust market edge. The immediate next step is to expand the backtest period and introduce transaction costs to validate if the edge persists under realistic conditions.

ADDITIONAL METRICS

CAGR	41.20%
Sortino Ratio	0.94
Turnover	4.92x
Total Trades	2
Initial Capital	$10000.00
Final Capital	$14124.38