LATINOS TRADING

BACKTEST REPORT

Backtest #39951 · SM · EVO_GG1RSISNIP_v1392

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 41.20% ROI and 100% win rate on SM look strong but are statistically meaningless with only two trades. A Sharpe ratio of 1.21 is unreliable at this sample size, while the 32.83% max drawdown reveals significant downside risk per position. This result likely reflects luck or favorable market timing rather than a robust edge in the EVO_GG1RSISNIP_v1392 strategy. You cannot validate risk parameters or signal accuracy with such a small dataset. Increase the backtest sample to at least fifty trades to establish statistical significance before considering further optimization.

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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