LATINOS TRADING

BACKTEST REPORT

Backtest #39981 · SM · EVO_GG1RSISNIP_v1415

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 appear statistically meaningless due to the tiny sample of only two trades, which prevents any reliable calculation of true Sharpe ratio or risk profile. While the 1.21 Sharpe suggests reasonable risk-adjusted returns, the 32.83% max drawdown reveals significant volatility that the small sample size fails to contextualize properly. This strategy lacks statistical confidence because two data points cannot validate the robustness of the EVO_GG1RSISNIP_v1415 logic across different market regimes. The primary failure is the lack of trade diversity, which masks potential tail risks that would emerge in a larger dataset. You must expand the backtest window to include at least fifty trades before

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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