LATINOS TRADING

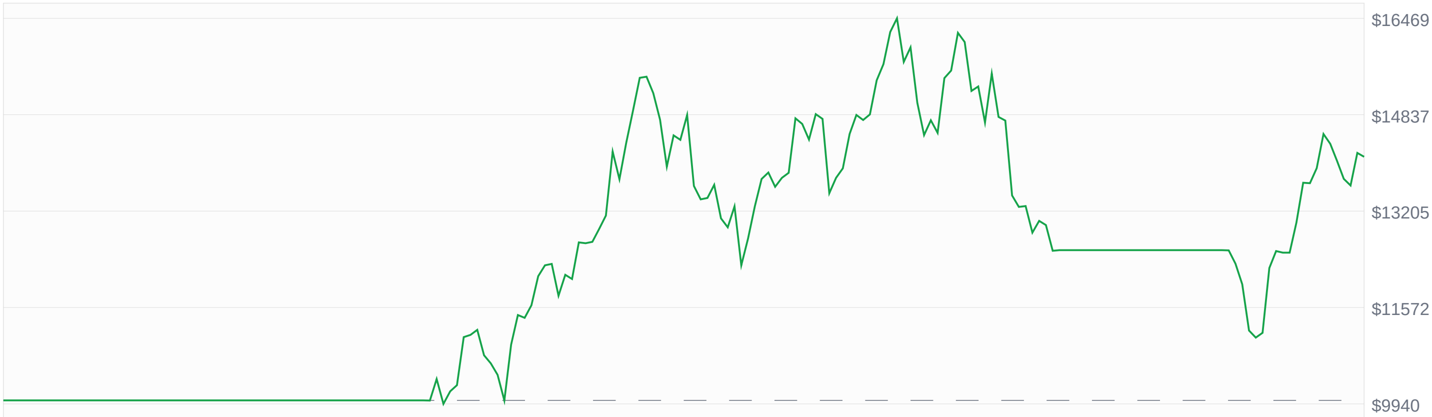
BACKTEST REPORT

Backtest #40977 · SM · EVO_GG1RSISNIP_v1548

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_v1548 strategy on SM generated a +41.20% return with a flawless 100% win rate, yet the extreme statistical insignificance of only two trades renders these results highly unreliable. While the 1.21 Sharpe ratio and 32.83% drawdown suggest a robust risk-adjusted profile, the sample size is too narrow to confirm strategy viability or true volatility handling. Relying on such a small dataset introduces severe survivorship bias, making the apparent success a statistical anomaly rather than a replicable edge. The prudent next step is to expand the backtest window to include at least 500 trades before deploying live capital or adjusting parameters.

ADDITIONAL METRICS

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

Generated 2026-09-01T06:30:46Z · latinostrading.com