LATINOS TRADING

BACKTEST REPORT

Backtest #45828 · SM · EVO_GG1RSISNIP_v292

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 on SM appears strong, but the 100% win rate is statistically meaningless with only two trades. This tiny sample size renders the 1.21 Sharpe ratio unreliable and masks the severe 32.83% max drawdown risk. The strategy lacks statistical confidence due to insufficient data points to validate its edge. You must expand the backtest window to include at least fifty trades before evaluating viability. This will reveal whether the strategy has genuine robustness or merely luck.

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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