LATINOS TRADING

BACKTEST REPORT

Backtest #51926 · SM · EVO_GG1RSISNIP_v1487

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for SM shows a perfect 100% win rate, yet the extreme drawdown of 32.83% and a sample size of only two trades render the 43% ROI statistically meaningless and unreliable. Such low trade counts are insufficient to validate the strategy's robustness or the significance of the 1.26 Sharpe ratio under real market conditions. A single outlier or favorable timing event likely drove these results rather than a consistent edge in the EVO_GG1RSISNIP_v1487 logic. To establish statistical confidence, you must immediately expand the simulation window to include at least 500 trades across varying market regimes. Until that data is available, treat these figures as anecdotal rather than proof of viability.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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