LATINOS TRADING

BACKTEST REPORT

Backtest #52031 · SM · EVO_GG1RSISNIP_v1493

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 EVO_GG1RSISNIP_v1493 backtest on SM shows a +43.36% return and perfect 100% win rate, but this statistical significance is compromised by only two trades. A max drawdown of -32.83% suggests high volatility exposure that is not adequately captured by the sample size, while the 1.26 Sharpe ratio hints at suboptimal risk-adjusted performance relative to the drawdown. Relying on these results is dangerous because two data points cannot reliably validate strategy robustness or predict future behavior under varying market conditions. The next step is to expand the backtest horizon to include different market regimes and increase the trade count to at least 50 for meaningful statistical confidence.

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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