LATINOS TRADING

BACKTEST REPORT

Backtest #32939 · SM · PANL · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The PANL·GG1_RSI_Sniper strategy on SM delivered a deceptive 100% win rate across only two trades, rendering the statistical confidence negligible due to severe overfitting risk. Despite a robust +38.54% ROI and a 1.17 Sharpe ratio, the 32.83% maximum drawdown exposes extreme tail risk inherent in such low-sample simulations. This performance lacks empirical validity, as a perfect win rate with minimal data often signals curve-fitting rather than genuine alpha generation. The next mandatory step is to expand the lookback period and increase trade count before deploying any live capital to validate robustness.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**