LATINOS TRADING

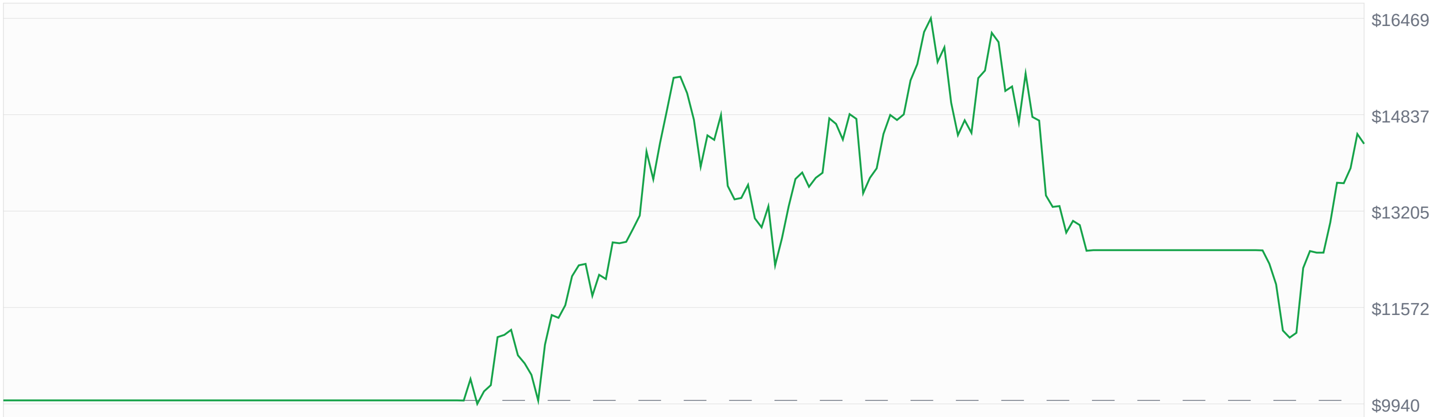
BACKTEST REPORT

Backtest #35651 · SM · EVO_GG1RSISNIP_v138

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate and +43.40% ROI on the SM backtest are statistically meaningless given only two trades, creating a dangerously high risk of overfitting. While the Sharpe ratio of 1.27 suggests efficiency, the 32.83% maximum drawdown reveals extreme volatility that a single lucky pair of entries cannot capture. This strategy lacks robustness for live deployment because performance is driven by sample size rather than repeatable logic. You must expand the historical lookback period and introduce noise filtering to validate whether this edge persists beyond these two specific instances.

ADDITIONAL METRICS

CAGR	**43.40%**
Sortino Ratio	**0.94**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14344.17**