LATINOS TRADING

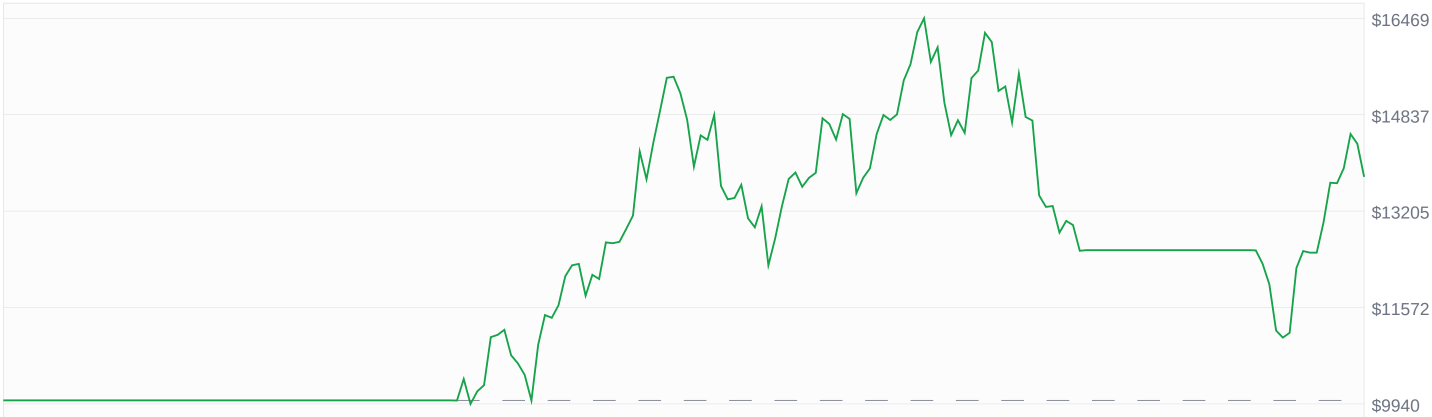
BACKTEST REPORT

Backtest #36246 · SM · EVO_GG1RSISNIP_v371

ROI	Sharpe	Win Rate	Max Drawdown
+37.81%	1.15	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest on SM shows a perfect win rate and strong ROI of 37.81%, but a 100% success rate with only two trades is statistically insignificant and likely overfitted to noise. A maximum drawdown of 32.83% reveals substantial risk concentration despite the positive Sharpe ratio of 1.15, indicating poor stress test performance on small samples. You must expand the sample size to at least 50 trades before drawing any conclusions about strategy robustness. The next step is to run a longer backtest or walk-forward analysis to validate whether these results hold across different market regimes.

ADDITIONAL METRICS

CAGR	**37.81%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13785.06**

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