LATINOS TRADING

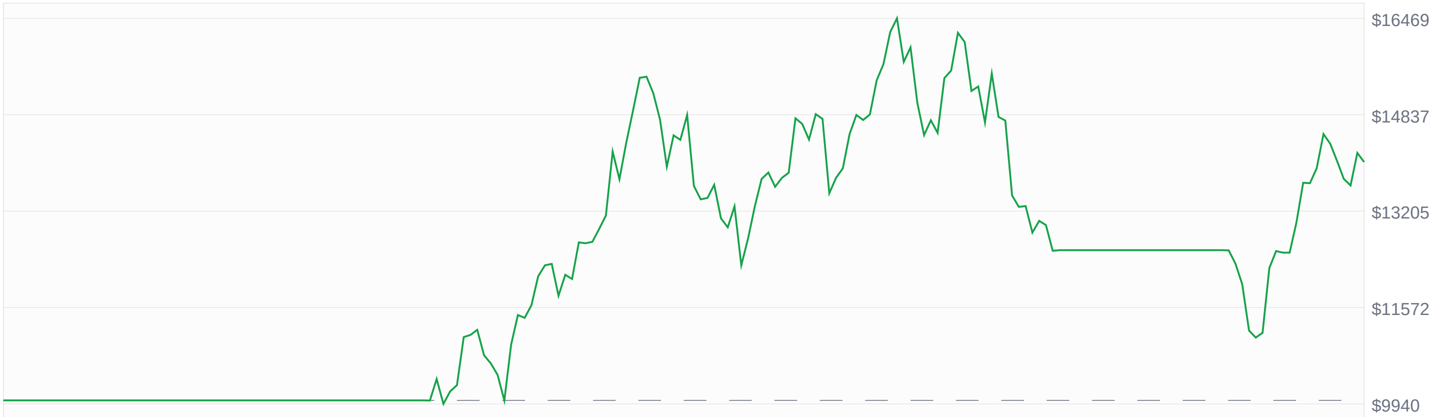
BACKTEST REPORT

Backtest #37495 · SM · EVO_GG1RSISNIP_v386

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	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 this sample size of two trades renders the statistical confidence negligible and the strategy fragile. While the 40.31% ROI and 1.20 Sharpe ratio look impressive, the 32.83% maximum drawdown exposes severe risk sensitivity to a single adverse sequence. Relying on such a small dataset to validate a live strategy is dangerous because it fails to capture regime shifts or liquidity constraints. The next step is mandatory: expand the backtest to at least 500 trades across multiple years to verify if the edge persists under varied market conditions.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**

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