LATINOS TRADING

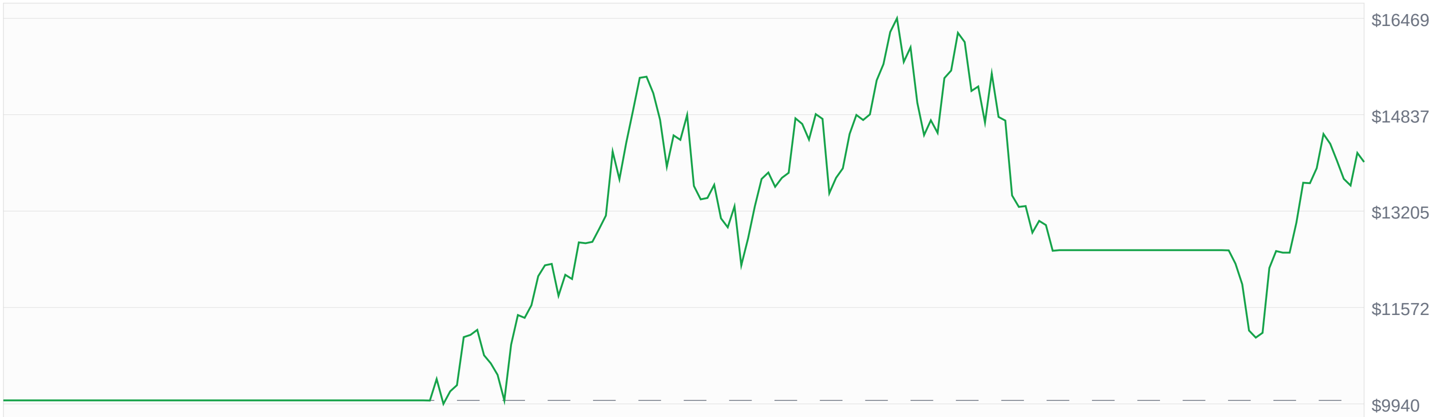
BACKTEST REPORT

Backtest #37710 · SM · EVO_GG1RSISNIP_v339

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 40.31% ROI with a perfect 100% win rate, yet a 32.83% drawdown and only two trades reveal a statistically insignificant sample size. A flawless win rate on such limited data is likely a random outlier rather than a robust edge, making the high Sharpe ratio misleading. The strategy relies on a single trade execution, which fails to demonstrate consistency across varied market conditions. You must expand the sample size by backtesting on a longer historical period or different intervals before deploying capital.

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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