LATINOS TRADING

BACKTEST REPORT

Backtest #39042 · SM · EVO_GG1RSISNIP_v1627

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for SM shows a 41.20% ROI with a perfect 100% win rate, driven by only two trades, which severely limits statistical significance. A Sharpe ratio of 1.21 suggests reasonable risk-adjusted returns, yet a 32.83% maximum drawdown indicates extreme volatility and fragility in this small sample. Such a high win rate on minimal data is likely overfitting rather than a robust market edge. We must expand the sample size by running this logic across multiple symbols or timeframes before deploying live capital.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

Generated 2026-08-30T14:24:53Z · latinostrading.com