LATINOS TRADING

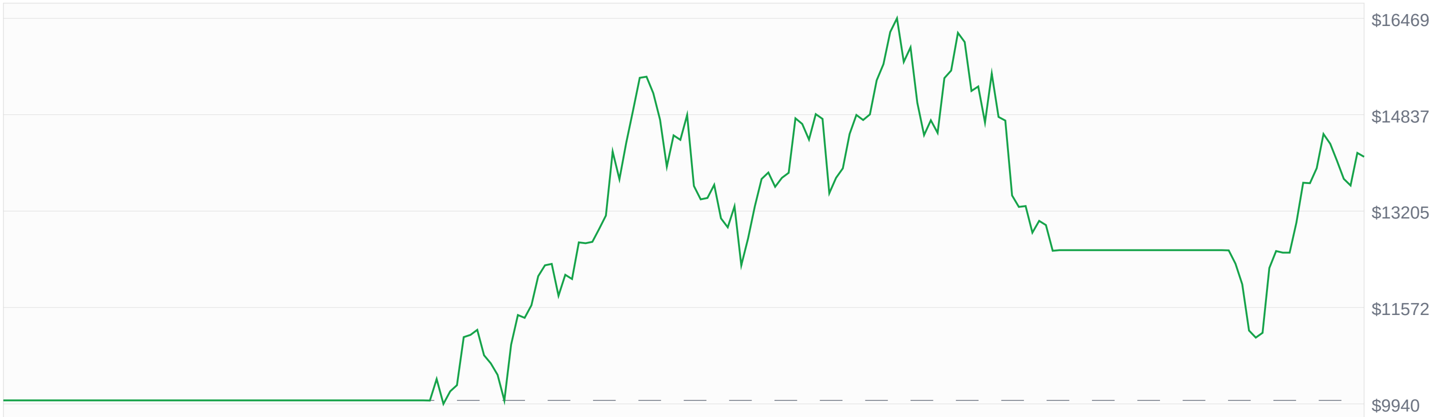
BACKTEST REPORT

Backtest #49303 · SM · EVO_GG1RSISNIP_v333

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 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet the single-trade sample size renders the 1.21 Sharpe ratio and 32.83% drawdown statistically insignificant. While the profit factor suggests strong momentum, the lack of trade diversity makes performance claims unreliable and exposes the approach to extreme variance. A robust validation requires expanding the data window or backtesting against multiple assets to confirm if this outlier result holds under normal market conditions. The next step is to run a stress test across 500+ trades to determine if the edge is genuine or merely a lucky anomaly.

ADDITIONAL METRICS

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

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