LATINOS TRADING

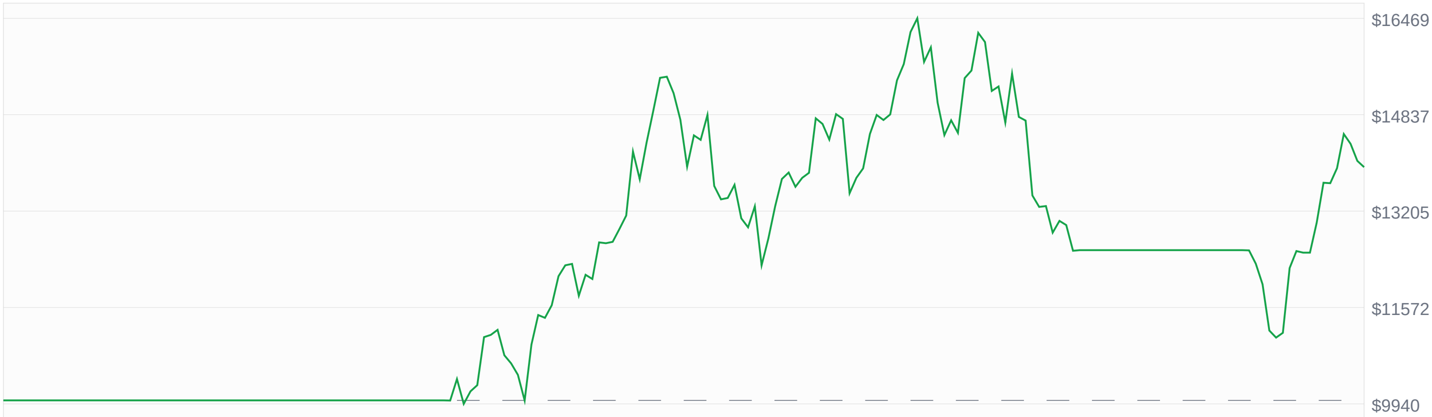
BACKTEST REPORT

Backtest #36479 · SM · EVO_EVOGG1RSIS_v433

ROI	Sharpe	Win Rate	Max Drawdown
+39.45%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v433 backtest on SM shows a +39.45% return and a perfect 100% win rate, but this statistical outlier stems from only two trades, rendering the 1.18 Sharpe ratio and 32.83% drawdown highly unreliable. Such a small sample size creates a false sense of security where a single loss would obliterate the entire strategy performance. We must treat these results as unconfirmed hypotheses rather than validated edge, as the lack of diversity in trade outcomes masks potential execution risks. The next critical step is to expand the test horizon to capture at least 50 trades across varying market regimes to validate the robustness of the signal logic. Until the sample size increases, capital allocation should remain conservative until statistical

ADDITIONAL METRICS

CAGR	**39.45%**
Sortino Ratio	**0.89**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13948.94**