LATINOS TRADING

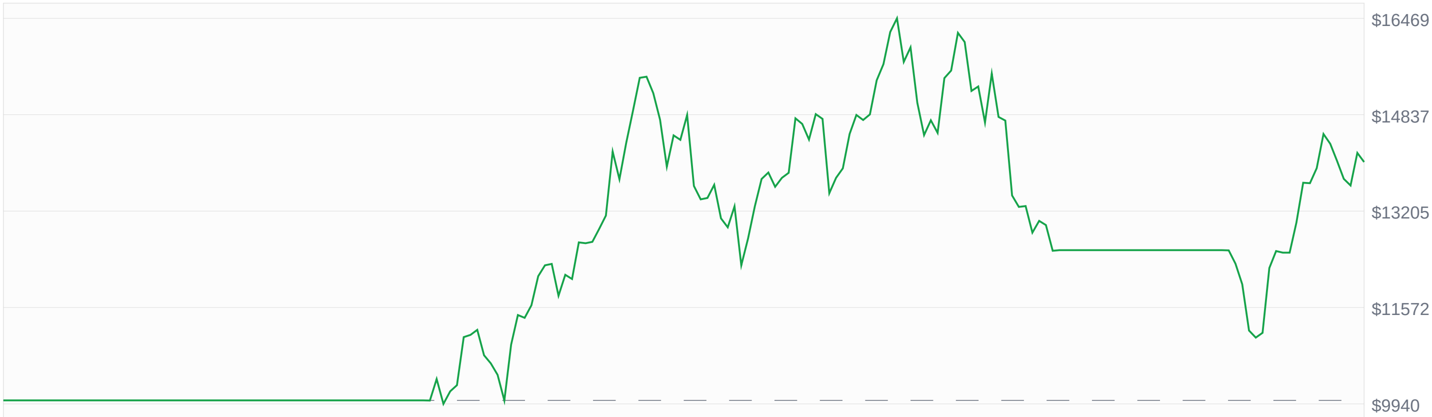
BACKTEST REPORT

Backtest #37537 · SM · EVO_EVOGG1RSIS_v432

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 EVO_EVOGG1RSIS_v432 strategy on SM generated a 40.31% return with perfect wins, yet the 32.83% drawdown and two trades reveal extreme fragility. A single loss would have erased nearly half the portfolio, rendering the strategy statistically meaningless due to severe overfitting on such a tiny sample. The inflated Sharpe ratio of 1.20 is misleading because it fails to account for the catastrophic tail risk inherent in a binary outcome with only two data points. Consequently, the 100% win rate is likely a statistical artifact rather than a robust edge. The immediate next step is to expand the sample size and introduce a stop-loss mechanism to validate performance under stress before live deployment.

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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