LATINOS TRADING

BACKTEST REPORT

Backtest #37827 · SM · EVO_EVOGG1RSIS_v432

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 EVO_EVOGG1RSIS_v432 strategy on SM generated a +41.20% ROI with a perfect 100% win rate, yet this statistical outlier is likely noise rather than skill given the sample size of only two trades. A 32.83% maximum drawdown reveals significant vulnerability during the single losing phase, while the 1.21 Sharpe ratio indicates suboptimal risk-adjusted returns relative to the capital at risk. We lack confidence in the strategy's robustness because a two-trade history cannot validate performance across varying market regimes or confirm the stability of entry and exit logic. The critical next step is to expand the backtest window to include at least two hundred trades to determine if the high win rate persists or was 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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