LATINOS TRADING

BACKTEST REPORT

Backtest #38028 · SM · EVO_EVOGG1RSIS_v429

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 41.2% return with a perfect 100% win rate, yet this result is statistically meaningless given only two trades were executed. A maximum drawdown of 32.8% reveals significant volatility that a high Sharpe ratio of 1.21 fails to capture due to the extreme lack of sample size. Relying on such a tiny dataset creates a false sense of security and does not reflect real-world performance consistency. We must increase the simulation horizon or adjust entry filters to generate a robust equity curve before deploying capital. The next step is to run an out-of-sample backtest with stricter position sizing to validate the strategy under varied market conditions.

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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