LATINOS TRADING

BACKTEST REPORT

Backtest #50433 · SM · EVO_EVOGG1RSIS_v442

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v442 backtest on SM shows a 43.36% ROI with a perfect 100% win rate, yet the sample size of only two trades renders the 1.26 Sharpe ratio statistically insignificant and highly vulnerable to regime changes. The sharp 32.83% maximum drawdown suggests extreme volatility exposure, indicating the strategy lacks robustness against adverse price action despite its flawless short-term track record. We must treat these results as anecdotal rather than evidence of edge until the strategy is stress-tested over hundreds of trades across varying market conditions. A concrete next step is to expand the simulation window to include at least 100 historical trades and verify if the win rate remains consistent under different volatility

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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