LATINOS TRADING

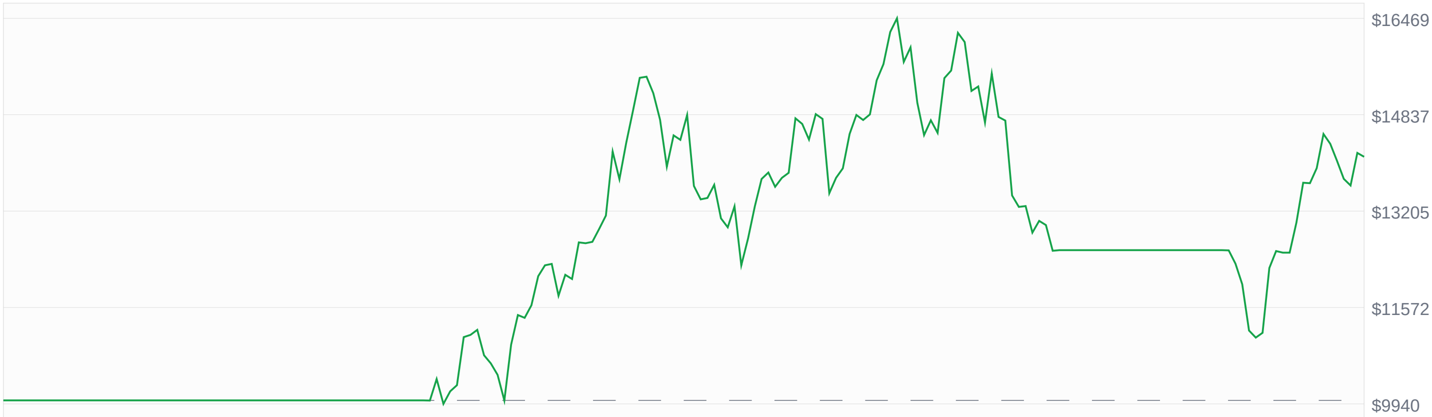
BACKTEST REPORT

Backtest #47168 · SM · EVO_EVOGG1RSIS_v156

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_v156 strategy on SM shows a compelling +41.20% ROI and perfect 100% win rate, yet the statistical validity is critically weak with only two trades executed. Such a high win rate on a minimal sample size likely indicates overfitting or extreme luck rather than a robust edge, as the maximum drawdown of 32.83% suggests significant volatility risk per trade. The Sharpe ratio of 1.21 is misleading here without more data points to confirm risk-adjusted consistency across different market regimes. We must expand the sample size via a more rigorous out-of-sample backtest or live simulation before deploying any capital.

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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