LATINOS TRADING

BACKTEST REPORT

Backtest #49591 · SM · EVO_EVOGG1RSIS_v160

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_v160 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet the 32.83% maximum drawdown and sample size of only two trades indicate severe overfitting rather than robust alpha. A Sharpe ratio of 1.21 appears statistically insignificant given the lack of trade diversity, suggesting the results likely reflect luck rather than a scalable edge. The strategy's inability to model realistic loss scenarios makes its performance metrics unreliable for institutional deployment. Immediate parameter optimization and stress testing on a broader dataset are required to validate any edge before live execution.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**