LATINOS TRADING

BACKTEST REPORT

Backtest #51097 · SM · EVO_EVOGG1RSIS_v151

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_v151 strategy on SM delivered a +43.36% return, but the 100% win rate across only two trades suggests a severe overfit or luck rather than robust edge. The 32.83% maximum drawdown indicates extreme volatility exposure, rendering the 1.26 Sharpe ratio statistically insignificant and misleading for risk assessment. With such a tiny sample size, any performance metric lacks the confidence needed for institutional allocation or live deployment. The next step is to expand the backtest window significantly and validate logic on out-of-sample data before considering live execution.

ADDITIONAL METRICS

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