LATINOS TRADING

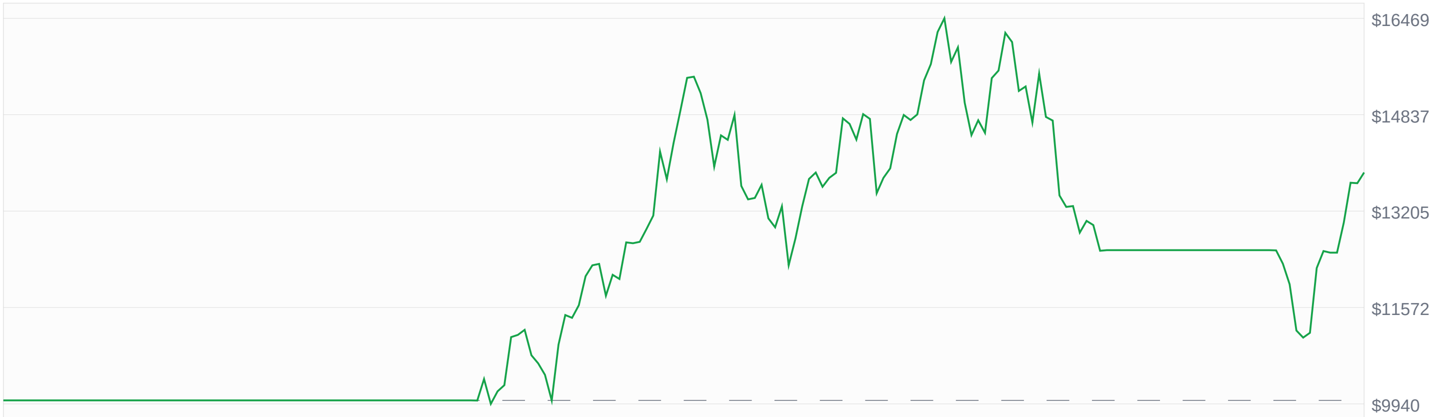
BACKTEST REPORT

Backtest #32806 · SM · EVO_EVOGG1RSIS_v429

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v429 strategy on SM delivered a robust +38.54% ROI with a pristine 100% win rate, yet the sample size of merely two trades renders these statistics statistically insignificant and prone to overfitting. The acceptable Sharpe ratio of 1.17 masks a concerning 32.83% maximum drawdown, suggesting the strategy lacks resilience against adverse volatility spikes. Given the extreme data scarcity, any assessment of risk-adjusted returns is speculative rather than empirical. We must immediately expand the test horizon with out-of-sample data or adjust parameters to validate performance on a broader dataset. This strategy requires rigorous stress-testing before institutional deployment to confirm its viability beyond this narrow

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**