LATINOS TRADING

BACKTEST REPORT

Backtest #56297 · SM · EVO_EVOGG1RSIS_v457

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v457 strategy on SM delivered a 46.62% return with a perfect 100% win rate, yet a 32.83% drawdown and only two trades reveal severe overfitting and lack of statistical validity. A Sharpe of 1.32 is meaningless without sufficient sample size, as a single losing trade would have destroyed the entire equity curve. The strategy failed to capture market dynamics beyond two specific price levels, indicating it is not robust for live deployment. I recommend expanding the backtest period to include at least 100 trades or refining the logic to handle varying volatility regimes.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**