LATINOS TRADING

BACKTEST REPORT

Backtest #33543 · SM · EVO_EVOEVOEVOE_v533

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_EVOEVOEVOE_v533 backtest on SM shows a 38.54% ROI with a perfect 100% win rate, but the 32.83% maximum drawdown and only two trades reveal severe overfitting risk. Achieving a flawless win rate on such a limited sample size is statistically meaningless and likely reflects curve fitting rather than genuine alpha. The high Sharpe ratio of 1.17 is misleading in this context because the model has not been stress-tested against volatility or adverse market conditions. Before deploying live capital, you must expand the sample size by testing on out-of-sample data to validate the strategy's robustness.

ADDITIONAL METRICS

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