# LATINOS TRADING

## BACKTEST REPORT

Backtest #34134 · SM · EVO_EVOEVOEVOE_v725

| 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_EVOEVOE_v725 strategy on SM generated a 38.54% ROI with a perfect 100% win rate, yet a 32.83% drawdown and only two trades reveal a severe overfitting risk. The abysmal win rate paired with such high volatility suggests the signal logic likely captures noise rather than genuine market alpha. With a sample size of merely two transactions, the Sharpe ratio of 1.17 and positive returns lack statistical confidence and cannot be validated. We must immediately expand the backtest parameters to a longer historical window and increase trade frequency to stress-test the strategy.

## ADDITIONAL METRICS

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