LATINOS TRADING

BACKTEST REPORT

Backtest #35203 · SM · EVO_EVOEVOEVOE_v777

ROI	Sharpe	Win Rate	Max Drawdown
+44.94%	1.30	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v777 strategy achieved a 44.94% ROI on SM with a perfect 100% win rate, but the sample size of merely two trades renders these statistics statistically insignificant and prone to overfitting. While the 1.30 Sharpe ratio suggests reasonable risk-adjusted returns, the 32.83% maximum drawdown indicates substantial volatility that contradicts the apparent consistency of a single-digit trade count. This result likely reflects curve-fitting to specific noise rather than a robust edge, making the strategy unreliable for live deployment without further validation. The critical next step is to expand the backtest window to include different market regimes and verify if the strategy maintains performance with a larger sample size.

ADDITIONAL METRICS

CAGR	**44.94%**
Sortino Ratio	**0.95**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14498.41**