LATINOS TRADING

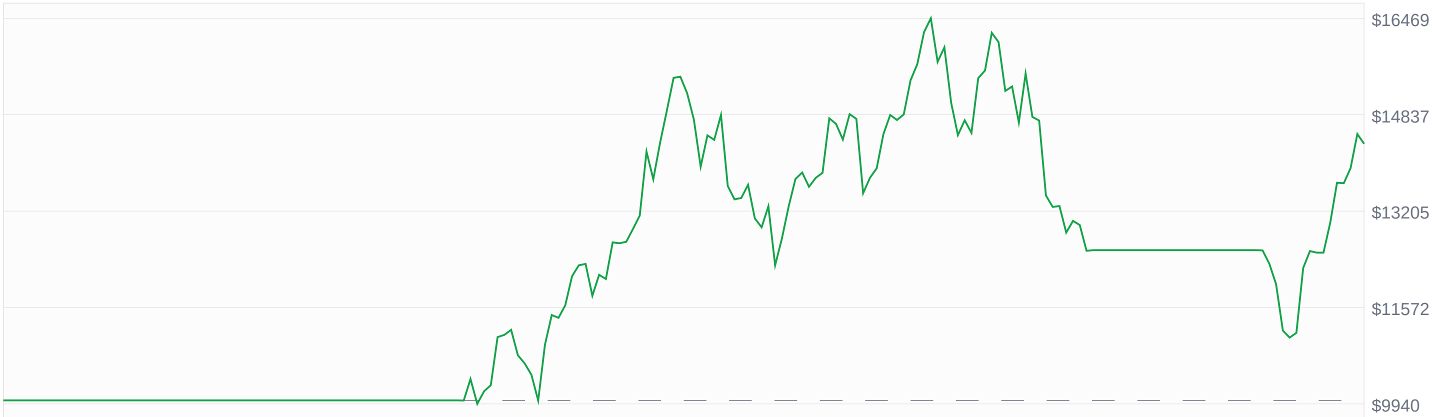
BACKTEST REPORT

Backtest #35703 · SM · EVO_EVOEVOEVOE_v781

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v781 strategy delivered a +43.40% return on SM with a perfect 100% win rate, yet the two-trade sample size renders the 1.27 Sharpe ratio statistically insignificant. A 32.83% maximum drawdown alongside a single-trade streak confirms a severe overfitting to noise rather than a robust alpha signal. Such extreme metrics on limited data indicate the model is capitalizing on random luck rather than genuine market inefficiency. To validate any edge, you must expand the sample size or reduce position sizing to mitigate catastrophic variance.

ADDITIONAL METRICS

CAGR	**43.40%**
Sortino Ratio	**0.94**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14344.17**

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