LATINOS TRADING

BACKTEST REPORT

Backtest #38020 · SM · EVO_EVOEVOEVOE_v1835

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1835 strategy on SM achieved a +41.20% ROI with a perfect 100% win rate, yet this flawless performance stems from only two trades, rendering the Sharpe ratio of 1.21 statistically insignificant and unreliable. The substantial 32.83% maximum drawdown reveals extreme volatility exposure that contradicts the illusion of a safe strategy when sample size is this small. Without diversification across multiple market conditions, these results likely reflect overfitting rather than genuine predictive edge. To validate any potential alpha, you must expand the backtest window to include hundreds of trades across varying regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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