LATINOS TRADING

BACKTEST REPORT

Backtest #38457 · SM · EVO_EVOEVOEVOE_v809

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_v809 strategy shows a misleading 100% win rate and positive ROI driven by an extremely low sample size of only two trades. This statistically insignificant result masks a concerning 32.83% maximum drawdown, suggesting the strategy failed during the second position while overfitting to specific market conditions. A Sharpe ratio of 1.21 is meaningless in this context and does not validate the robustness of the approach. Immediate validation requires a new backtest with reduced transaction costs and a minimum of 100 trades to ensure the results are not an anomaly.

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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