LATINOS TRADING

BACKTEST REPORT

Backtest #38493 · SM · EVO_EVOEVOEVOE_v555

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_v555 strategy generated a 41.20% ROI on SM with a perfect 100% win rate, but a single-sample backtest of only two trades lacks statistical significance for institutional deployment. The 32.83% maximum drawdown exposes substantial volatility risk despite the flawless win rate, suggesting the strategy may be overfit to specific market conditions or lucky outliers. A Sharpe ratio of 1.21 indicates acceptable risk-adjusted returns, yet the tiny dataset prevents reliable estimation of long-term stability. We must execute a rigorous walk-forward analysis on a longer historical period before considering any live allocation.

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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