LATINOS TRADING

BACKTEST REPORT

Backtest #38627 · SM · EVO_EVOEVOEVOE_v606

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_v606 strategy on SM generated a 41.20% ROI with a perfect 100% win rate, but the sample size of only two trades renders these results statistically insignificant and highly prone to overfitting. While the 1.21 Sharpe ratio suggests favorable risk-adjusted returns, the 32.83% maximum drawdown indicates substantial volatility exposure that a small dataset cannot reliably characterize. This performance profile likely reflects parameter optimization on historical noise rather than a robust edge in the market. The immediate next step is to expand the backtest horizon across different market regimes and reduce position sizing to stress-test the strategy against adverse conditions.

ADDITIONAL METRICS

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