LATINOS TRADING

BACKTEST REPORT

Backtest #38763 · SM · EVO_EVOEVOEVOE_v1846

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_v1846 strategy on SM delivered a nominal +41.20% ROI and a perfect 100% win rate, but the sample of only two trades renders these metrics statistically meaningless and prone to severe overfitting. A maximum drawdown of -32.83% reveals significant exposure risk that the high win rate completely obscures, as a single losing trade would erase nearly one-third of the account. The Sharpe ratio of 1.21 is inflated by the lack of trade frequency and ignores the volatility clustering inherent in SM price action. You must execute a rigorous walk-forward analysis with randomized walkouts to validate if the strategy can survive out-of-sample data before deployment.

ADDITIONAL METRICS

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