LATINOS TRADING

BACKTEST REPORT

Backtest #38886 · SM · EVO_EVOEVOEVOE_v746

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 backtest on SM for EVO_EVOEVOE_v746 shows a +41.20% ROI and perfect win rate, yet the 32.83% drawdown and only two trades reveal extreme fragility. Such a high win rate with a single loss in the sample is statistically meaningless and likely indicates overfitting or a lucky outlier rather than robust alpha. The 1.21 Sharpe ratio suggests mediocre risk-adjusted returns relative to the massive drawdown risk taken. Given the tiny dataset, confidence in this strategy is non-existent, and it requires a longer historical simulation before deployment. The immediate next step is to run a walk-forward analysis to validate if the signal logic holds across different market regimes.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.