LATINOS TRADING

BACKTEST REPORT

Backtest #47070 · SM · EVO_EVOEVOEVOE_v820

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_v820 backtest on SM shows a +41.20% ROI and a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. Despite a respectable Sharpe ratio of 1.21, the 32.83% maximum drawdown reveals severe volatility exposure that a real-world portfolio could not withstand. Such extreme performance on minimal data typically indicates curve fitting rather than a robust edge. The strategy requires immediate validation through a longer backtest period or a walk-forward analysis to confirm its viability before any capital 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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