LATINOS TRADING

BACKTEST REPORT

Backtest #47343 · SM · EVO_EVOEVOEVOE_v634

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_v634 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet the 32.83% maximum drawdown and only 1.21 Sharpe ratio reveal extreme fragility. Such flawless performance on merely two trades suggests a severe overfitting artifact rather than a robust edge, rendering the results statistically meaningless. You must broaden the sample size immediately by testing on multiple assets and varying market regimes to validate the signal logic. Without this validation, the strategy cannot be trusted for live deployment regardless of the impressive headline metrics.

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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