LATINOS TRADING

BACKTEST REPORT

Backtest #50023 · SM · EVO_EVOEVOEVOE_v1870

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_v1870 strategy on SM delivered a 41.20% return with a perfect 100% win rate, yet the 32.83% maximum drawdown and extremely low trade count of two reveal a dangerously overfitted model. Such a sample size provides zero statistical confidence, suggesting the strategy captures noise rather than a genuine market edge. The high Sharpe ratio of 1.21 is misleading without sufficient data to prove risk-adjusted consistency across different market regimes. We must immediately retrain the model with walk-forward analysis and expand the backtest horizon to validate performance before live deployment.

ADDITIONAL METRICS

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