LATINOS TRADING

BACKTEST REPORT

Backtest #51928 · SM · EVO_EVOEVOEVOE_v701

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v701 strategy on SM delivered a +43.36% ROI and a perfect 100% win rate, yet the 32.83% max drawdown and 1.26 Sharpe ratio reveal extreme fragility rather than robustness. With only two trades in the sample, the statistical confidence is negligible, meaning this performance is likely an overfit artifact rather than a sustainable edge. The strategy appears overly sensitive to noise, as the massive drawdown contradicts the notion of a stable, high-probability edge. Immediate action requires stress-testing this logic across longer historical windows and reducing parameter sensitivity to prevent catastrophic losses.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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