LATINOS TRADING

BACKTEST REPORT

Backtest #52505 · SM · EVO_EVOEVOEVOE_v1949

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1949 strategy on SM delivered a +46.62% ROI with a perfect 100% win rate across just two trades, indicating severe overfitting rather than statistical robustness. While the 1.32 Sharpe ratio appears acceptable, the 32.83% maximum drawdown reveals extreme volatility that the limited sample size cannot adequately capture. Such a low trade count provides insufficient confidence to generalize performance, rendering the results statistically insignificant for institutional deployment. The next step is to run a walk-forward analysis on out-of-sample data to validate if this strategy possesses genuine predictive power beyond curve-fitting.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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