LATINOS TRADING

BACKTEST REPORT

Backtest #55116 · SM · EVO_EVOEVOEVOE_v2024

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_v2024 strategy shows a +46.62% ROI on SM with a perfect 100% win rate, yet the sample size of only two trades creates severe statistical overfitting risks. The 1.32 Sharpe ratio appears attractive, but a 32.83% maximum drawdown indicates extreme volatility exposure that cannot be trusted with such limited historical validation. We must treat these results as exploratory rather than confirmatory evidence of robust profitability. The immediate next step is to expand the backtest window to at least 500 trades to verify if this performance holds under different market regimes. Until then, scaling live capital based on these metrics would be financially reckless.

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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