LATINOS TRADING

BACKTEST REPORT

Backtest #55403 · SM · EVO_EVOEVOEVOE_v2175

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_v2175 strategy generated a 46.62% ROI with a perfect win rate, yet the sample size of two trades renders these metrics statistically insignificant and prone to overfitting. The 32.83% maximum drawdown reveals extreme volatility and path dependence that cannot be extrapolated from such a narrow dataset. While the 1.32 Sharpe ratio suggests favorable risk-adjusted returns, the lack of trade diversity indicates the strategy may be capturing noise rather than alpha. A more robust validation requires expanding the lookback period or introducing transaction costs to test resilience across varied market regimes. The next step is to re-run the backtest with a longer historical dataset and realistic slippage models to confirm

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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