LATINOS TRADING

BACKTEST REPORT

Backtest #55819 · SM · EVO_EVOEVOEVOE_v2254

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_v2254 strategy on SM generated a 46.62% return with a perfect 100% win rate, driven by a single trade that suggests the sample size is too small to validate any statistical significance. Despite a respectable Sharpe ratio of 1.32, the maximum drawdown of 32.83% indicates extreme risk concentration typical of low-trade-count simulations. The results likely reflect overfitting rather than a robust edge, as a perfect record on two trades is statistically improbable in real markets. You must expand the backtest window or adjust entry filters to generate enough trades for meaningful confidence intervals. Conduct a walk-forward analysis to verify if the strategy adapts to unseen data before live deployment.

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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