LATINOS TRADING

BACKTEST REPORT

Backtest #56292 · SM · EVO_EVOEVOEVOE_v814

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_v814 strategy on SM generated a +46.62% ROI with a perfect 100% win rate, yet a max drawdown of 32.83% signals extreme volatility exposure. Such flawless results across only two trades lack statistical significance and likely reflect overfitting rather than robust market adaptability. While the high Sharpe ratio of 1.32 suggests efficient returns per unit of risk, the tiny sample size invalidates any confidence in long-term viability. The primary weakness is the inability to generalize performance beyond these specific historical conditions. Next, we must stress-test this logic against out-of-sample data to verify if the strategy survives varied market regimes.

ADDITIONAL METRICS

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