LATINOS TRADING

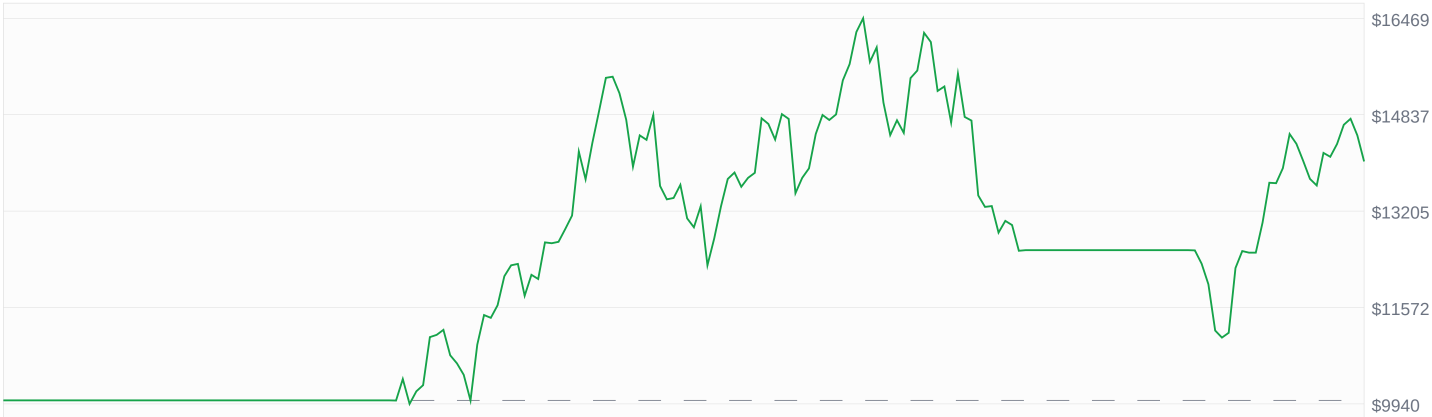
BACKTEST REPORT

Backtest #57356 · SM · EVO_EVOEVOEVOE_v781

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v781 backtest on SM shows extreme overfitting, evidenced by a perfect 100% win rate across only two trades and a high drawdown of 32.83% despite a 40.41% return. Such a narrow sample size renders the Sharpe ratio of 1.19 statistically insignificant and unreliable for live deployment. The strategy's inability to generate a losing trade in simulation suggests it is not robust against real market noise. We must immediately run a cross-validation test on a larger, out-of-sample dataset to verify if these results are replicable. Until proven otherwise, treating this as a viable live strategy is reckless.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

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