LATINOS TRADING

BACKTEST REPORT

Backtest #41347 · SM · EVO_EVOEVOEVOE_v2015

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2015 strategy delivered a sharp +41.20% ROI on the SM asset, yet its statistical validity is critically compromised by only two trades. A perfect 100% win rate with such a tiny sample size is mathematically indistinguishable from random noise rather than a robust edge. The severe 32.83% drawdown indicates extreme volatility exposure that likely resulted from overfitting to a specific market regime. Consequently, the reported Sharpe ratio of 1.21 is misleading and cannot be trusted for live deployment. The only viable next step is to retest the strategy with expanded historical data and stricter transaction cost models to verify if the signals hold under realistic conditions.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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