LATINOS TRADING

BACKTEST REPORT

Backtest #44049 · SM · EVO_EVOEVOEVOE_v1778

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_v1778 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet this statistical anomaly is likely overfitting given the sample size of only two trades. A max drawdown of 32.83% exposes significant tail risk, while the Sharpe ratio of 1.21 lacks the robustness required for institutional deployment without further validation. The results suggest the strategy capitalizes on specific, low-frequency market conditions rather than providing a reliable alpha source. Before any live implementation, you must expand the backtest horizon to hundreds of trades and stress-test for regime changes.

ADDITIONAL METRICS

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