LATINOS TRADING

BACKTEST REPORT

Backtest #47484 · SM · EVO_EVOEVOEVOE_v670

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_v670 strategy delivered a robust +41.20% return on SM with a perfect 100% win rate, yet the single-trade sample size renders these statistics statistically insignificant.
While the 1.21 Sharpe ratio suggests favorable risk-adjusted returns, a 32.83% maximum drawdown indicates extreme volatility that likely stems from overfitting to a specific market regime. We cannot validate the strategy's robustness without expanding the trade history to eliminate survivorship bias and regime dependency. The immediate next step is to backtest the same logic against at least five years of out-of-sample data to determine if the performance is replicable or a statistical artifact.

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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