LATINOS TRADING

BACKTEST REPORT

Backtest #55505 · SM · EVO_EVOEVOEVOE_v2239

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_v2239 strategy generated a 46.62% ROI on SM with a perfect 100% win rate, yet the sample size of only two trades renders these statistics statistically insignificant. The high win rate is likely a result of overfitting rather than genuine edge, while the 32.83% maximum drawdown indicates severe exposure risk that contradicts the superficial appeal of the returns. A Sharpe ratio of 1.32 is misleading in this context because it fails to account for the extreme variance inherent in such a small dataset. The strategy lacks robustness and should not be deployed live without further validation through stress testing across multiple market regimes. The next step is to run a new backtest with randomized parameters to verify if the

ADDITIONAL METRICS

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

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