LATINOS TRADING

BACKTEST REPORT

Backtest #55871 · SM · EVO_EVOEVOEVOE_v2427

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_v2427 strategy on SM delivered a +46.62% ROI with a perfect 100.0% win rate, yet the statistical significance is negligible given only two trades. A max drawdown of 32.83% suggests high volatility risk that the sample size fails to capture, while a Sharpe ratio of 1.32 indicates mediocre risk-adjusted returns relative to the capital deployed. Such extreme results on a tiny dataset are likely overfitting artifacts rather than replicable alpha, demanding immediate validation with more historical data. The next step is to expand the backtesting window to include diverse market regimes and enforce stricter out-of-sample testing before live deployment. This approach ensures robustness against the specific risk of

ADDITIONAL METRICS

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