LATINOS TRADING

BACKTEST REPORT

Backtest #39652 · SM · EVO_EVOEVOEVOE_v1851

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_v18511 strategy on SM generated a +41.20% ROI with a perfect 100% win rate, but a sample size of only two trades renders the 1.21 Sharpe ratio statistically unreliable. A 32.83% maximum drawdown suggests severe volatility exposure that was likely exaggerated by a single loss in a two-trade sequence. This extreme performance profile indicates overfitting rather than robust edge, as the strategy lacks evidence of handling drawdowns in a broader market context. The next step must be expanding the backtest window to at least 500 trades to validate consistency and reduce parameter sensitivity.

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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