LATINOS TRADING

BACKTEST REPORT

Backtest #47419 · SM · EVO_EVOEVOEVOE_v651

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_v651 strategy on SM delivered a 41.20% ROI with a perfect win rate, yet the 32.83% drawdown and only two trades reveal extreme overfitting rather than robustness. A Sharpe ratio of 1.21 appears misleading because the sample size is statistically insufficient to validate risk-adjusted returns or account for regime changes. The strategy likely capitalizes on a specific market anomaly instead of a persistent edge, making the equity curve highly fragile. You must expand the backtest horizon with walk-forward analysis and introduce transaction costs to assess real viability.

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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