LATINOS TRADING

BACKTEST REPORT

Backtest #47481 · SM · EVO_EVOEVOEVOE_v667

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 backtest for SM using EVO_EVOEVOE_v667 shows a 41.20% ROI and perfect 100% win rate, yet the sample of only two trades creates severe statistical noise that invalidates the 1.21 Sharpe ratio and 32.83% drawdown figures. A flawless win rate on such a tiny dataset is likely overfitting rather than a robust edge, making the performance metrics unreliable for institutional deployment. Without expanding the sample size through historical walk-forward analysis or live data, we cannot determine if the strategy has genuine predictive power or merely luck. The next critical step is to retrain the model on a broader historical window and validate it against out-of-sample data before considering any capital allocation.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**