LATINOS TRADING

BACKTEST REPORT

Backtest #47646 · SM · EVO_EVOEVOEVOE_v697

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_v697 backtest on SM shows a deceptive 100% win rate, but the sample size of only two trades creates insufficient statistical confidence to validate the strategy. A 32.83% maximum drawdown indicates significant volatility risk, suggesting the strategy may be overfit to specific market conditions rather than providing robust alpha. While the 1.21 Sharpe ratio and +41.20% ROI look attractive, the lack of trade diversity makes the results unreliable for institutional deployment. The immediate next step is to retest the strategy on a wider dataset with randomized entry points to confirm if the performance holds outside this narrow sample.

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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