# LATINOS TRADING

## BACKTEST REPORT

Backtest #47915 · SM · EVO_EVOEVOEVOE_v762

| 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_v762 strategy shows a 41.20% ROI on SM with a perfect 100% win rate, but the 32.83% max drawdown and only two trades indicate extreme overfitting rather than robust edge. A single win rate of 100% on such a small sample size yields no statistical confidence and likely reflects curve-fitting to historical noise. The high Sharpe ratio of 1.21 is misleading without adequate trade frequency to confirm risk-adjusted consistency across market regimes. We must retest this logic on a larger, out-of-sample dataset to validate whether the setup generalizes beyond this specific sequence of events.

### 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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