LATINOS TRADING

BACKTEST REPORT

Backtest #51165 · SM · EVO_EVOEVOEVOE_v817

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v817 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown and mere two trades reveal severe overfitting and insufficient statistical confidence. A flawless win rate across such a tiny sample size is mathematically improbable and likely indicates parameter tuning to the noise rather than capturing genuine alpha. The strategy failed to demonstrate robustness through diversification or consistent execution, exposing significant tail risk despite the attractive Sharpe ratio of 1.26. To validate any edge, you must retest with stricter constraints and a minimum of 100 trades to ensure the results are not a statistical anomaly.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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