LATINOS TRADING

BACKTEST REPORT

Backtest #51348 · SM · EVO_EVOEVOEVOE_v613

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_v613 strategy on SM delivered a +43.36% return with a perfect 100% win rate, yet the 32.83% maximum drawdown and only two trades expose severe overfitting and lack of statistical robustness. Such a high win rate on a minimal sample size is likely a data-snooping artifact rather than a replicable edge, rendering the 1.26 Sharpe ratio unreliable for live deployment. The extreme volatility suggests the model captures noise instead of underlying market dynamics, making the apparent profitability statistically insignificant. Before considering any live allocation, we must expand the sample size by backtesting on a longer historical window and out-of-sample data.

ADDITIONAL METRICS

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