LATINOS TRADING

BACKTEST REPORT

Backtest #52029 · SM · EVO_EVOEVOEVOE_v752

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_v752 backtest on SM shows a 43.36% return, but the results are statistically meaningless with only two trades. A perfect 100% win rate is a dangerous artifact of underfitting rather than a robust edge in the market. The 32.83% maximum drawdown indicates significant volatility exposure that was not properly hedged during the simulation. We need to expand the dataset with out-of-sample data to validate if this strategy can handle adverse price action.

ADDITIONAL METRICS

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