LATINOS TRADING

BACKTEST REPORT

Backtest #53832 · SM · EVO_EVOEVOEVOE_v1766

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1766 strategy on SM shows a +46.62% ROI and perfect 100% win rate, but the sample size of only two trades renders these metrics statistically unreliable. A 32.83% maximum drawdown indicates high volatility risk that is not reflected in the short-term success, while the Sharpe ratio of 1.32 over such a limited period lacks predictive confidence for live deployment. This performance suggests an overfit or a lucky anomaly rather than a robust edge, as the strategy has not been stress-tested against a broader market cycle. The next step is to run a new backtest with adjusted entry parameters or a different time frame to verify if the win rate persists with a larger trade history.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**