LATINOS TRADING

BACKTEST REPORT

Backtest #53961 · SM · EVO_EVOEVOEVOE_v1712

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_v1712 backtest shows a +46.62% return and perfect 100% win rate, but a sample of only two trades is statistically insignificant and likely an overfit artifact. A 32.83% maximum drawdown with such a short history suggests extreme volatility exposure that isn't validated by broader market data. The 1.32 Sharpe ratio appears inflated by the lack of loss diversity in the small sample size, so confidence in this strategy is currently low. The immediate next step is to widen the backtest to at least 100 trades or run a walk-forward analysis to confirm robustness.

ADDITIONAL METRICS

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