# LATINOS TRADING

## BACKTEST REPORT

Backtest #53996 · SM · EVO_EVOEVOEVOE_v1717

| 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_v1717 strategy on SM delivered a 46.62% return with zero losses, yet the perfect 100% win rate across only two trades is statistically insignificant and likely indicates overfitting or a false positive. A 32.83% drawdown reveals severe exposure concentration that contradicts the high Sharpe ratio of 1.32, suggesting the strategy lacks robustness in stress scenarios. Such a small sample size cannot validate performance reliability, making the results anecdotal rather than a robust quantitative signal. The next step is to run a walk-forward analysis on at least 100 simulated trades to filter out curve-fitting artifacts before live deployment.

## ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.