LATINOS TRADING

BACKTEST REPORT

Backtest #55866 · SM · EVO_EVOEVOEVOE_v2348

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_v2348 strategy on SM achieved a 46.62% ROI with a flawless 100% win rate, yet the sample size of only two trades renders these results statistically insignificant and prone to overfitting. Despite a respectable Sharpe ratio of 1.32, the 32.83% maximum drawdown reveals extreme volatility exposure that contradicts the apparent safety of the perfect win rate. This disconnect suggests a lack of robustness where a single loss would have invalidated the entire performance record. Consequently, the strategy is not yet viable for live deployment without significant parameter optimization to ensure consistency across larger datasets. The immediate next step is to run a forward test on a wider timeframe to validate if these metrics hold under

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.