LATINOS TRADING

BACKTEST REPORT

Backtest #56641 · SM · EVO_EVOEVOEVOE_v2368

ROI	Sharpe	Win Rate	Max Drawdown
+47.64%	1.34	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2368 strategy on SM shows a deceptive +47.64% ROI driven by a perfect 100% win rate, yet the single-trade sample size renders these statistics statistically insignificant. A maximum drawdown of 32.83% exposes severe tail risk that the current metrics fail to capture, suggesting the strategy is likely overfitting to historical noise rather than capturing a robust edge. With only two total trades executed, the 1.34 Sharpe ratio lacks the depth required for institutional confidence or reliable risk adjustment. The immediate next step is to expand the backtest to a longer historical window and increase trade frequency to validate performance stability.

ADDITIONAL METRICS

CAGR	**47.64%**
Sortino Ratio	**1.04**
Turnover	**4.99x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14768.33**

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