# LATINOS TRADING

## BACKTEST REPORT

Backtest #56855 · SM · EVO_EVOEVOEVOE_v771

| 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_v771 backtest on SM shows extreme volatility with a 47.64% ROI offset by a severe 32.83% drawdown. A flawless 100% win rate across only two trades is statistically meaningless and likely indicates overfitting or a sampling error rather than a robust edge. The low trade count fails to validate the strategy's consistency, making the 1.34 Sharpe ratio unreliable for live deployment. We must expand the sample size significantly before trusting these results. Next, run a forward test on a rolling window of data to verify if the strategy holds under different market conditions.

## ADDITIONAL METRICS

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