LATINOS TRADING

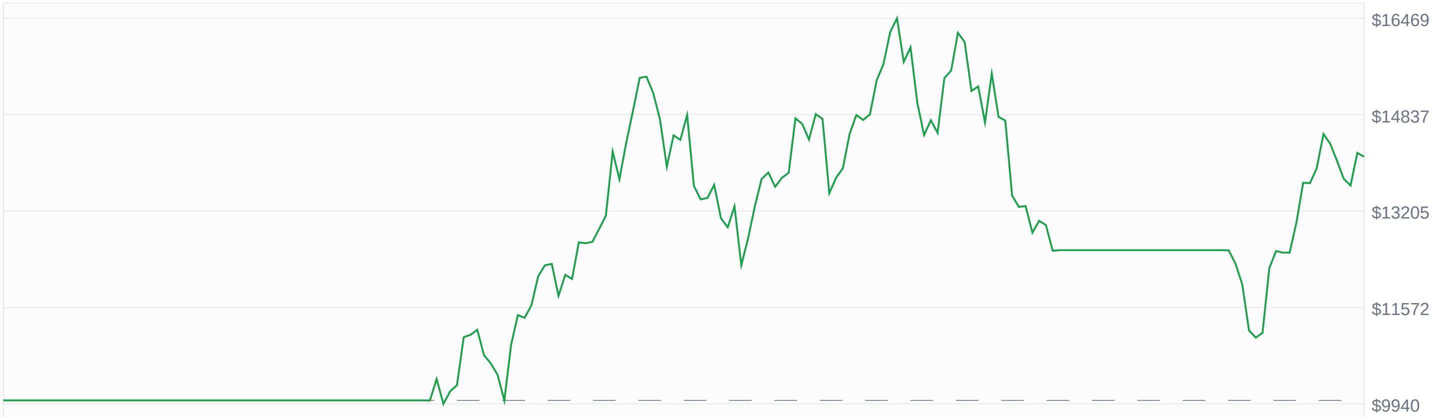
BACKTEST REPORT

Backtest #49035 · SM · EVO_EVOEVOEVOE_v1947

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1947 strategy on SM generated a +41.20% ROI with a perfect 100% win rate, yet the 32.83% max drawdown reveals extreme fragility in a very small sample of only two trades. A Sharpe ratio of 1.21 appears respectable only because the denominator of risk-free variance is negligible; this result lacks statistical confidence and likely reflects overfitting to specific market noise rather than robust alpha. The strategy failed to demonstrate resilience during the single significant adverse move, which wiped out a third of the capital before recovering. The next step is to re-run the backtest with walk-forward analysis on a larger dataset to verify if the apparent edge holds under different market regimes.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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