LATINOS TRADING

BACKTEST REPORT

Backtest #55504 · SM · EVO_EVOEVOEVOE_v2239

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_v2239 backtest on SM shows a perfect 100% win rate but suffers from extreme fragility with only two trades. A 32.83% maximum drawdown alongside a low sample size makes the 1.32 Sharpe ratio statistically insignificant and prone to overfitting. The 46.62% ROI appears driven by outlier execution rather than consistent alpha generation across market regimes. We must expand the lookback period or introduce volatility filters to validate performance beyond these two isolated events. Run a walk-forward analysis to test strategy robustness on unseen data before 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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