LATINOS TRADING

BACKTEST REPORT

Backtest #55701 · SM · EVO_EVOEVOEVOE_v2185

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_v2185 strategy on SM delivered a 46.62% ROI with a perfect 100% win rate, but this outcome is statistically insignificant due to only two trades. A maximum drawdown of 32.83% reveals extreme volatility risk, while a Sharpe ratio of 1.32 suggests moderate efficiency despite the narrow sample. Such a high win rate in a minimal trade count is likely an overfitting artifact rather than a robust alpha signal. The next step is to run a walk-forward analysis on 50+ historical epochs to validate whether the strategy generalizes beyond this specific sequence.

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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