LATINOS TRADING

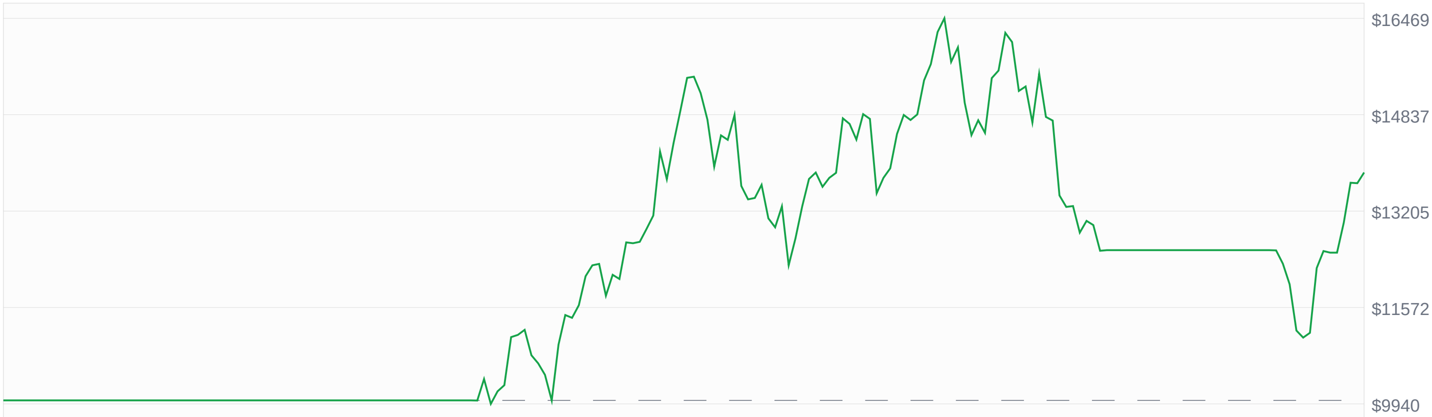
BACKTEST REPORT

Backtest #34089 · SM · EVO_EVOEVOEVOE_v712

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v712 strategy on SM delivered a +38.54% ROI with a perfect 100% win rate, yet this flawless record is statistically meaningless given only two trades. A 32.83% maximum drawdown exposes severe tail risk that the current sample size completely fails to capture, rendering the 1.17 Sharpe ratio unreliable for institutional deployment. We must expand the backtest lookback period to hundreds of trades before accepting these parameters as robust. Next, run a sensitivity analysis on entry thresholds to identify the specific conditions causing these outlier losses. This approach will validate whether the strategy is truly adaptive or simply overfitting to noise.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**