LATINOS TRADING

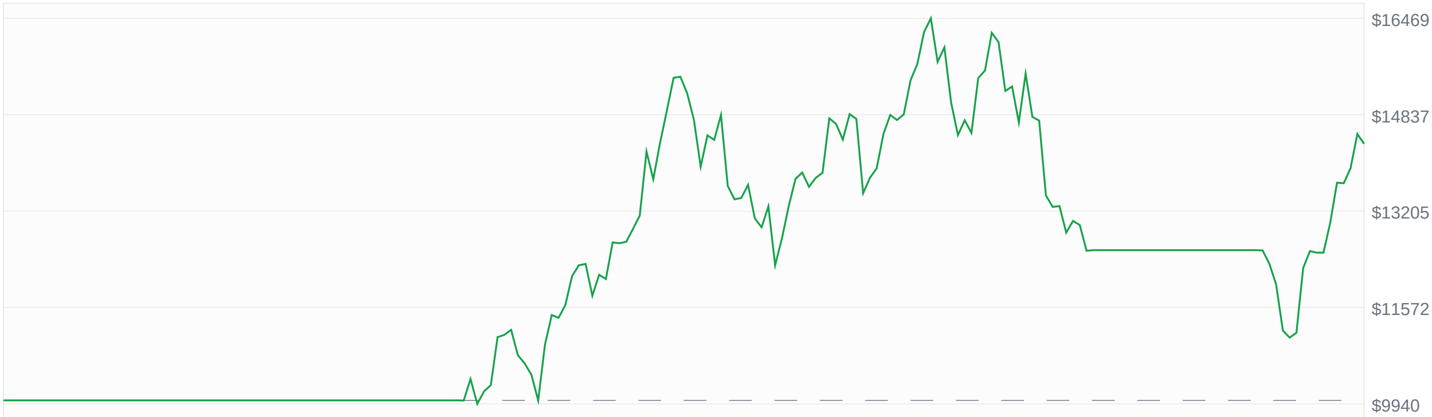
BACKTEST REPORT

Backtest #35825 · SM · EVO_EVOEVOEVOE_v2042

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2042 backtest shows a +43.40% ROI with a perfect 100% win rate, but this statistical outlier lacks confidence due to only two total trades. A 32.83% maximum drawdown despite full wins suggests extreme volatility sensitivity or a severe overfitting scenario rather than robust alpha generation. The high Sharpe ratio of 1.27 is misleading here given the insufficient sample size, which creates a false sense of security for live deployment. We must expand the strategy's parameter range and stress-test it against out-of-sample data before considering any live allocation.

ADDITIONAL METRICS

CAGR	**43.40%**
Sortino Ratio	**0.94**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14344.17**