LATINOS TRADING

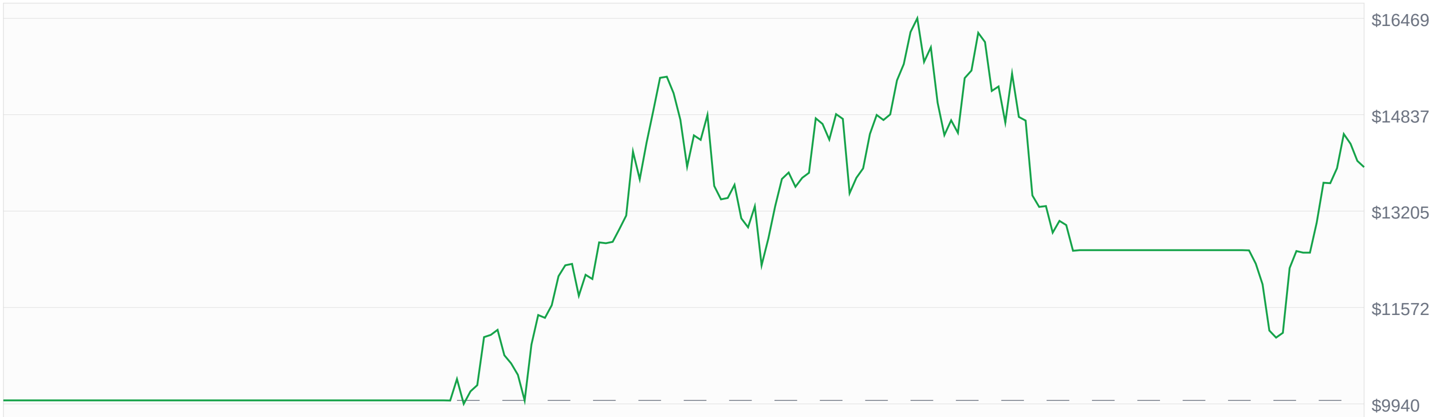
BACKTEST REPORT

Backtest #36583 · SM · EVO_EVOEVOEVOE_v784

ROI	Sharpe	Win Rate	Max Drawdown
+39.45%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for the EVO_EVOEVOE_v784 strategy on SM shows a +39.45% ROI with a perfect 100% win rate, yet this result lacks statistical significance due to only two total trades. A maximum drawdown of 32.83% combined with a Sharpe ratio of 1.18 suggests that while the strategy is theoretically profitable, its risk-adjusted performance is fragile and potentially overfitted to the sample. The extreme win rate on such a small dataset is a major red flag indicating the model may be capturing noise rather than sustainable alpha. To validate the strategy, we must run a walk-forward analysis or increase the trade count through parameter optimization before deploying live capital.

ADDITIONAL METRICS

CAGR	**39.45%**
Sortino Ratio	**0.89**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13948.94**