LATINOS TRADING

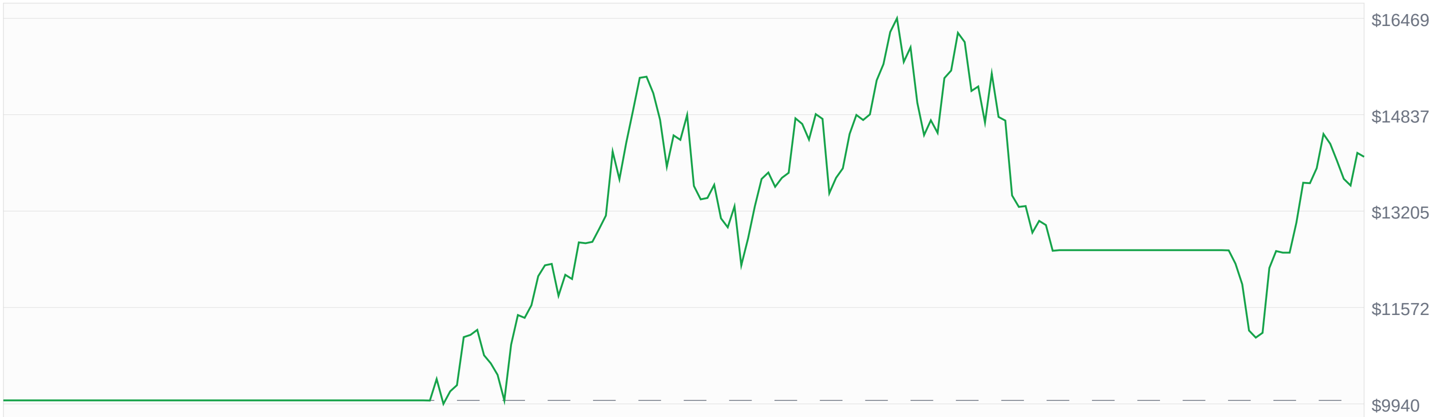
BACKTEST REPORT

Backtest #38524 · SM · EVO_EVOEVOEVOE_v567

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v567 backtest on SM shows a stark disconnect between a 100% win rate and a 32.83% drawdown, driven by just two trades where one must have lost significantly to offset the other. A 100% win rate with only two data points offers zero statistical confidence and is likely a result of overfitting or extreme luck rather than edge. The positive 41.20% ROI and 1.21 Sharpe ratio are misleading without understanding the volatility clustering in that specific two-trade sample. We must immediately run a walk-forward analysis to validate if this strategy can survive real market noise outside this narrow window.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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