LATINOS TRADING

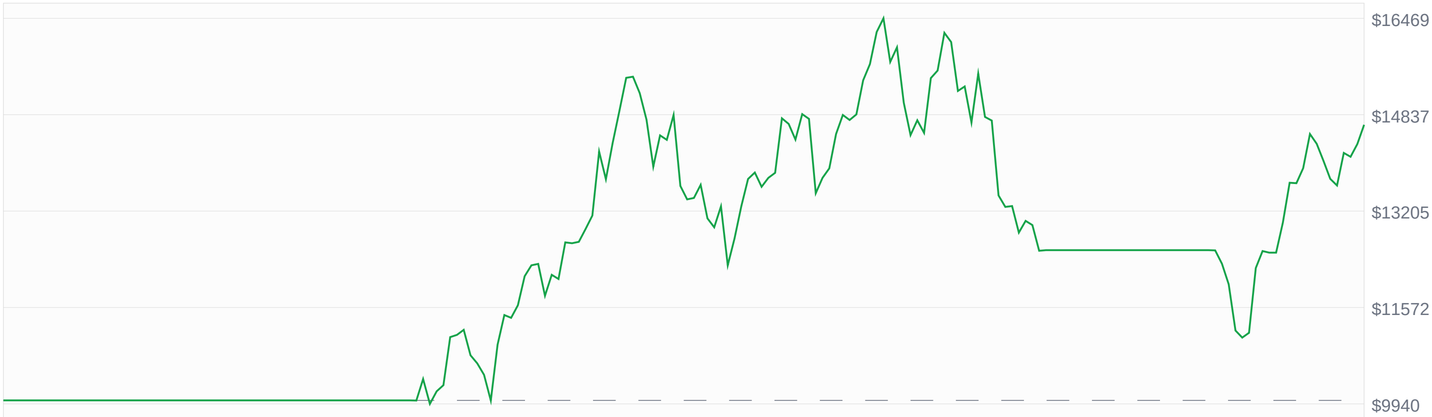
BACKTEST REPORT

Backtest #53601 · SM · EVO_EVOEVOEVOE_v1740

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_v1740 strategy generated a 46.62% ROI on the SM asset, but a 100% win rate across only two trades is statistically insignificant and likely an overfitting artifact. Despite a respectable Sharpe ratio of 1.32, the 32.83% maximum drawdown exposes severe tail risk that the limited sample size completely masks. Such extreme variance suggests the strategy fails to generalize beyond specific market conditions, making the reported returns unreliable for institutional deployment. To validate robustness, we must run a stress test against a broader historical dataset to confirm if the strategy can survive a genuine market correction.

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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