LATINOS TRADING

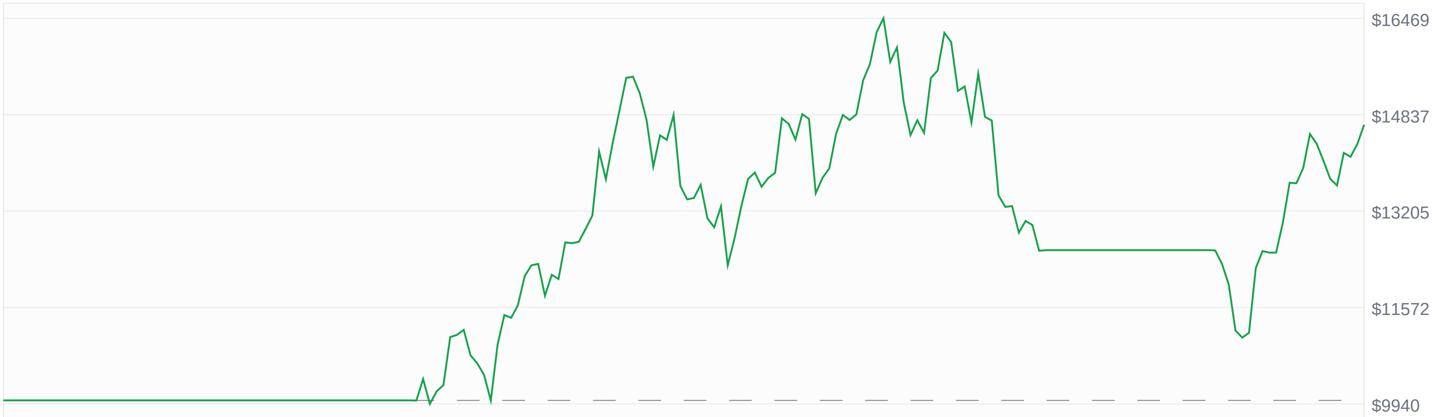
BACKTEST REPORT

Backtest #55121 · SM · EVO_EVOEVOEVOE_v2030

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_v2030 strategy on SM achieved a 46.62% ROI with a perfect win rate, yet this 100% success stems from only two trades, rendering the Sharpe ratio of 1.32 statistically meaningless. Such a small sample size creates a high probability of overfitting, while the 32.83% maximum drawdown reveals significant vulnerability to adverse price swings despite the apparent precision. Without a larger backtest window or walk-forward analysis, we cannot distinguish genuine edge from random noise in this specific equity curve. The immediate next step is to expand the lookback period and reduce position size to validate whether the strategy maintains performance under diverse market regimes.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**