LATINOS TRADING

BACKTEST REPORT

Backtest #40594 · SM · EVO_EVOEVOEVOE_v1989

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_v1989 strategy generated +41.20% ROI on SM with a perfect 100% win rate, driven by only two trades which creates statistically insignificant confidence in the Sharpe ratio of 1.21. A maximum drawdown of -32.83% reveals a severe lack of risk management despite the flawless win rate, suggesting overfitting to a specific market regime. The sample size is too small to validate robustness, making the final capital of $14,124.38 a misleading indicator of performance. The next concrete step is to expand the backtest to five years of data and enforce hard stop-loss logic to filter out this extreme volatility risk.

ADDITIONAL METRICS

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