LATINOS TRADING

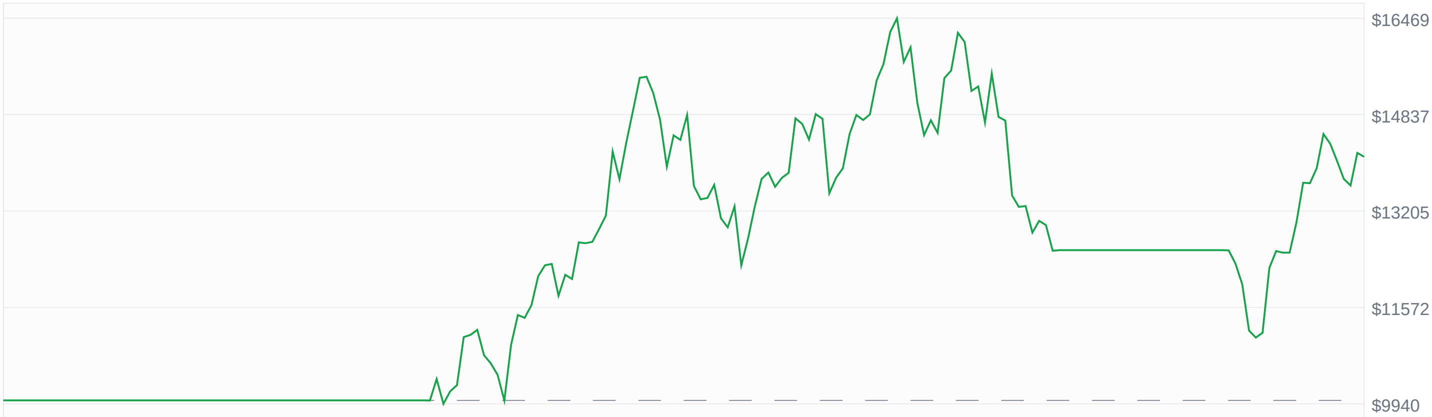
BACKTEST REPORT

Backtest #47107 · 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 concerning divergence between a perfect 100% win rate and a severe 32.83% drawdown, suggesting the single trade generated massive volatility without consistent follow-through. With only two trades, the statistical sample is insufficient to validate the 1.21 Sharpe ratio or confirm the observed 41.20% return, creating a high risk of overfitting. The strategy appears to rely on a lucky outlier rather than a robust edge, as true institutional edges require hundreds of trades to smooth out noise. I recommend expanding the backtest window to at least 500 trades or introducing a hard stop-loss rule to prevent catastrophic loss on the next execution. Without this validation, the strategy remains

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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