LATINOS TRADING

BACKTEST REPORT

Backtest #55410 · SM · EVO_EVOEVOEVOE_v2403

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_v2403 backtest on SM shows a 46.62% ROI with a perfect 100% win rate, yet this statistical confidence is meaningless due to only two trades. A 32.83% max drawdown reveals extreme volatility exposure, indicating the strategy lacks robustness against adverse price swings. While the Sharpe ratio of 1.32 suggests decent risk-adjusted returns, such a narrow sample size creates a high risk of overfitting. The immediate next step is to expand the backtest window and introduce walk-forward analysis to validate performance across different 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**