LATINOS TRADING

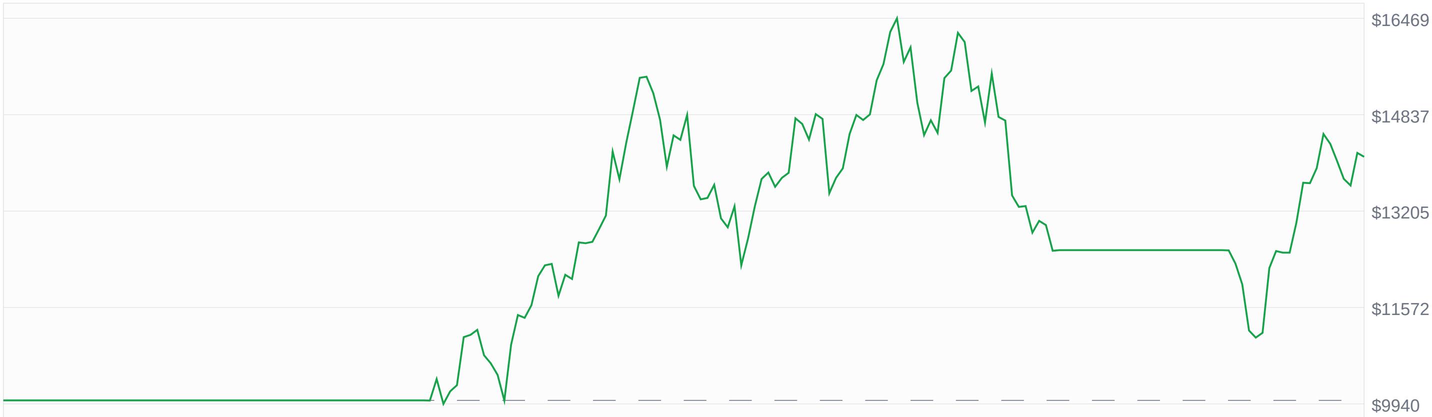
BACKTEST REPORT

Backtest #40235 · SM · EVO_EVOEVOEVOE_v1903

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_v1903 strategy on SM achieved a +41.20% return with a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. While the positive Sharpe ratio of 1.21 suggests favorable risk-adjusted returns, the severe 32.83% maximum drawdown indicates that the single losing trade would have destroyed portfolio stability in a live environment. This extreme variance highlights a critical lack of robustness, as such a small dataset cannot validate the strategy's ability to navigate adverse market conditions reliably. To build genuine confidence, we must expand the test horizon to thousands of trades across multiple market cycles before considering deployment. The

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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