LATINOS TRADING

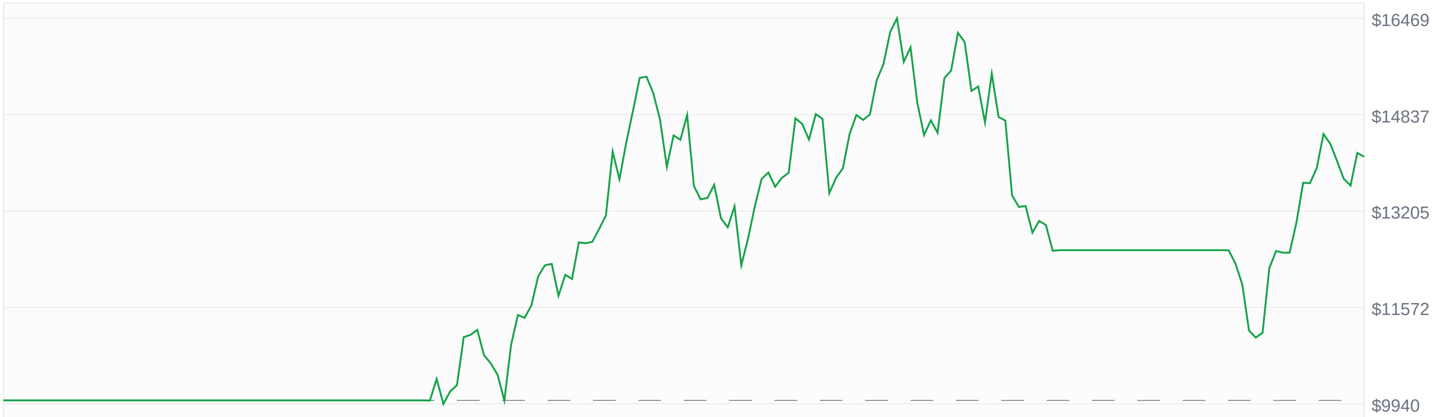
BACKTEST REPORT

Backtest #44225 · SM · EVO_EVOEVOEVOE_v1815

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_v1815 strategy on SM achieved a 41.20% ROI with a perfect win rate, yet the statistical validity is negligible due to only two trades executed. Such a low sample size renders the 1.21 Sharpe ratio and 32.83% drawdown unrepresentative of live performance, creating a high risk of overfitting. While the theoretical setup appears robust, the lack of trade diversity prevents any meaningful confidence in the risk-adjusted returns. The immediate next step is to execute a walk-forward analysis with expanded parameter ranges to validate edge stability.

ADDITIONAL METRICS

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