LATINOS TRADING

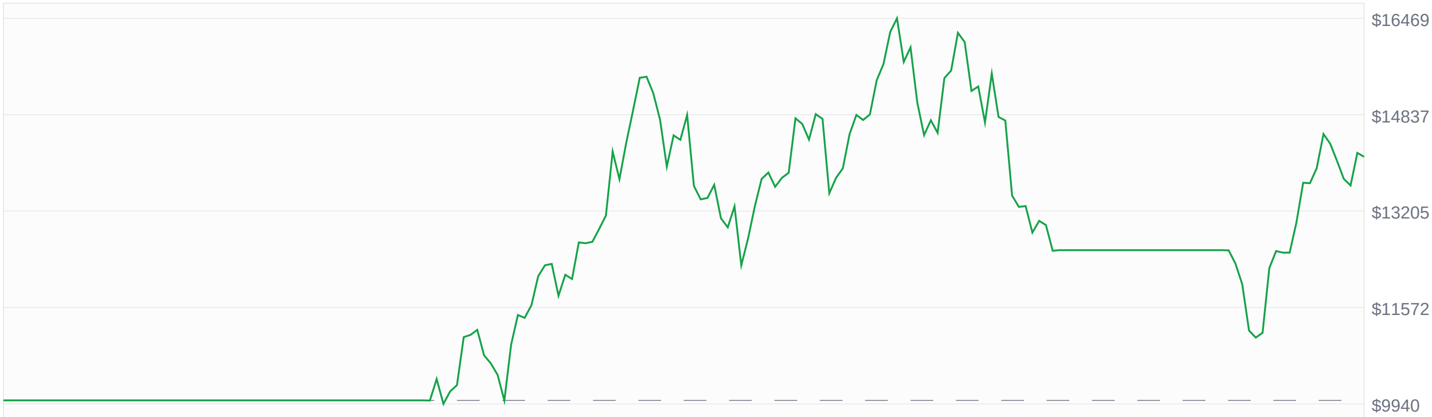
BACKTEST REPORT

Backtest #44722 · SM · EVO_EVOEVOEVOE_v2267

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_v2267 backtest on SM shows a deceptive 100% win rate driven by a mere two trades, which provides insufficient statistical confidence to generalize performance. While the 41.20% ROI and 1.21 Sharpe ratio are impressive, the massive 32.83% maximum drawdown reveals extreme volatility and fragility in capital preservation. A perfect win count with such a wide equity swing suggests the strategy is overfitting to specific noise rather than capturing a robust edge. We must expand the sample size significantly before deploying live capital, as current data cannot support risk-adjusted return claims. The next step is to run a walk-forward analysis on SM to validate if the strategy holds across different market regimes.

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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