LATINOS TRADING

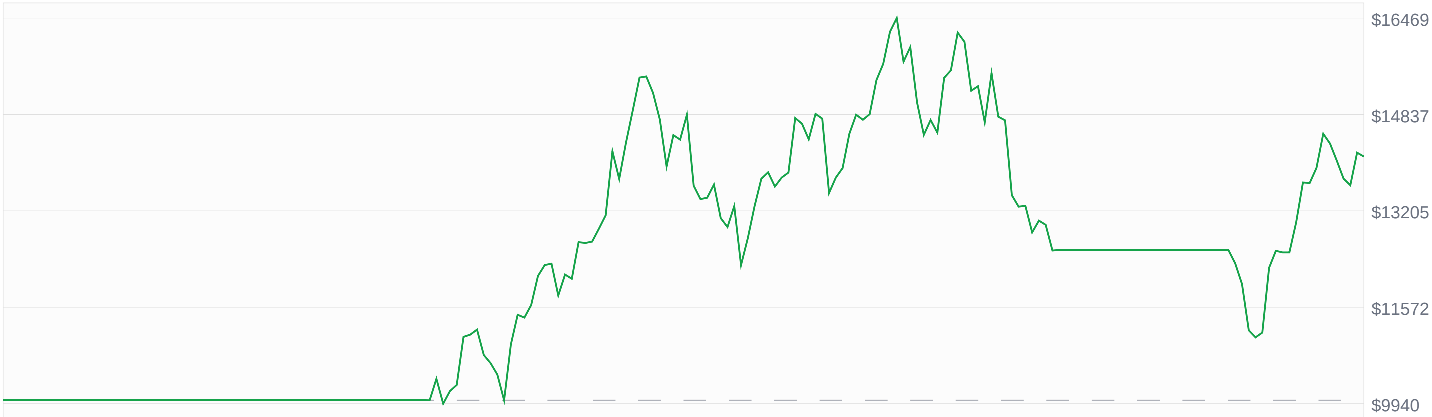
BACKTEST REPORT

Backtest #44723 · 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 strategy on SM generated a +41.20% return, but the 100% win rate across only two trades indicates severe overfitting and lacks statistical significance. A 32.83% maximum drawdown reveals excessive volatility risk that contradicts the apparent success of the single winning trade. Such a sparse sample size cannot reliably forecast future performance or validate the Sharpe ratio of 1.21. We must expand the testing window or adjust parameters to generate a larger trade dataset for genuine confidence.

ADDITIONAL METRICS

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