LATINOS TRADING

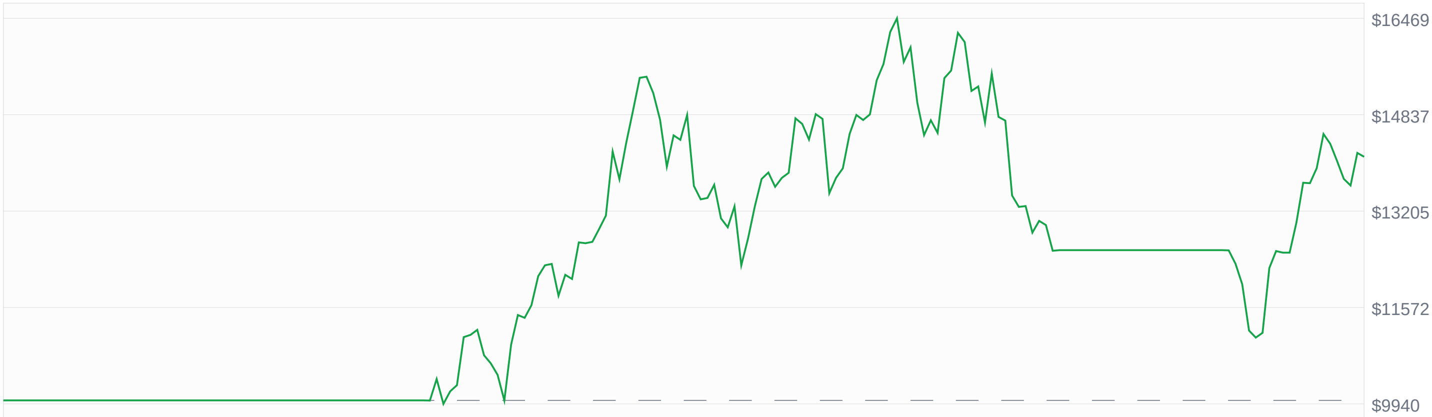
BACKTEST REPORT

Backtest #49852 · SM · EVO_EVOEVOEVOE_v1952

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_v1952 strategy on SM generated a 41.20% ROI with a perfect 100% win rate, yet this statistical perfection is highly suspect given the sample size of only two trades. The severe 32.83% maximum drawdown indicates extreme volatility exposure or overfitting, rendering the sharp ratio of 1.21 and capital growth misleading as robust performance metrics. Such low trade frequency prevents meaningful assessment of strategy resilience during adverse market conditions. The critical next step is to re-run the backtest with expanded historical data or adjust entry filters to generate a statistically significant sample size before live deployment.

ADDITIONAL METRICS

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