LATINOS TRADING

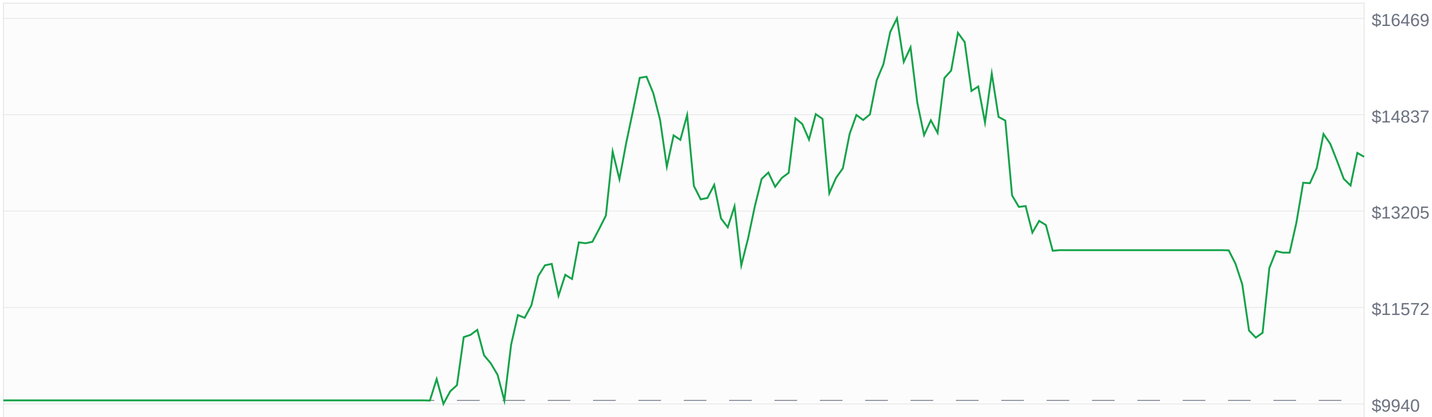
BACKTEST REPORT

Backtest #50031 · SM · EVO_EVOEVOEVOE_v1869

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_v1869 strategy on SM shows a 41.20% ROI with a perfect 100% win rate, but this success is statistically unreliable given only two trades. A 32.83% maximum drawdown indicates extreme volatility risk that the current sample size completely masks, rendering the 1.21 Sharpe ratio misleading. The strategy likely overfit to specific price action, creating a false sense of security for any live deployment. The immediate next step is to expand the backtest horizon and introduce walk-forward analysis to verify robustness against unseen 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**