LATINOS TRADING

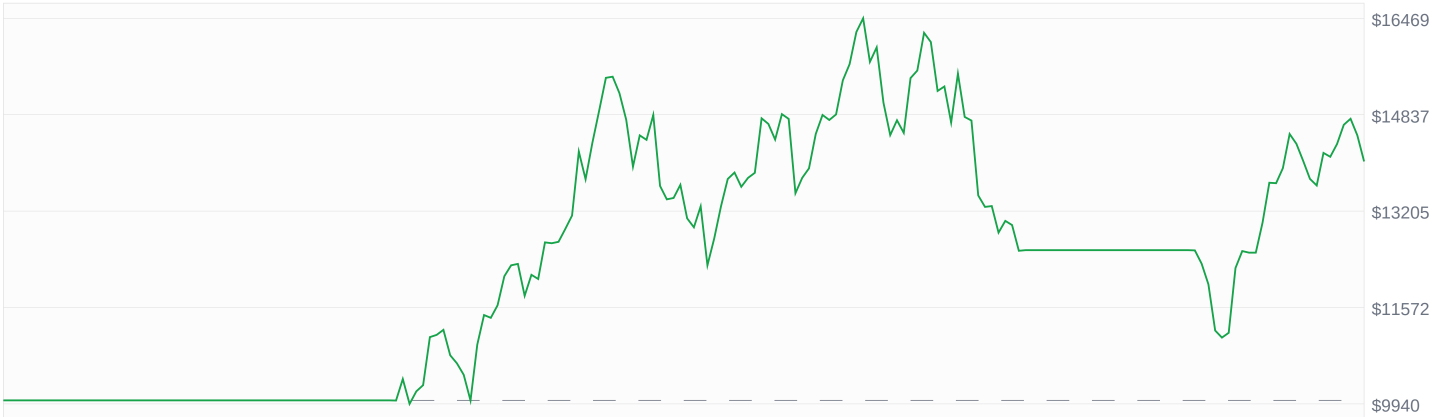
BACKTEST REPORT

Backtest #57475 · SM · EVO_EVOEVOEVOE_v1940

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1940 backtest on SM shows a 40.41% ROI with a perfect 100% win rate, yet the extreme success is statistically insignificant given only two trades. A 32.83% maximum drawdown signals severe risk exposure that contradicts the flawless win record, suggesting the strategy is either overfitted or betting on low-probability outliers. With a Sharpe ratio of 1.19, the risk-adjusted returns appear moderate once volatility is factored in, failing to confirm robustness. You must expand the sample size through extended backtesting periods to validate whether this performance holds under varied market conditions. Conduct a stress test against different historical regimes before deploying live capital to avoid catastrophic loss from model

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

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