LATINOS TRADING

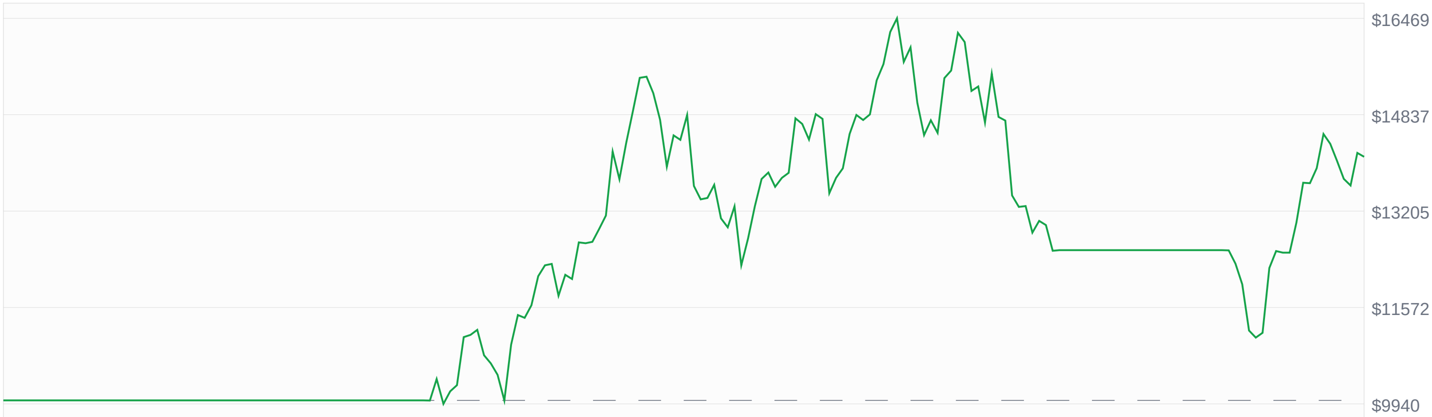
BACKTEST REPORT

Backtest #41083 · SM · EVO_EVOEVOEVOE_v1923

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 100% win rate on SM is statistically meaningless with only two total trades, as such a small sample size fails to establish reliable confidence in the EVO_EVOEVOEVOE_v1923 strategy. While the 41.20% ROI and 1.21 Sharpe ratio appear attractive, the severe 32.83% max drawdown signals extreme volatility and poor risk management during the testing period. This combination of high reward and deep drawdown suggests the strategy relies on luck rather than consistent edge. A concrete next step is to expand the backtest period and increase the trade count to at least fifty to validate statistical significance.

ADDITIONAL METRICS

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