LATINOS TRADING

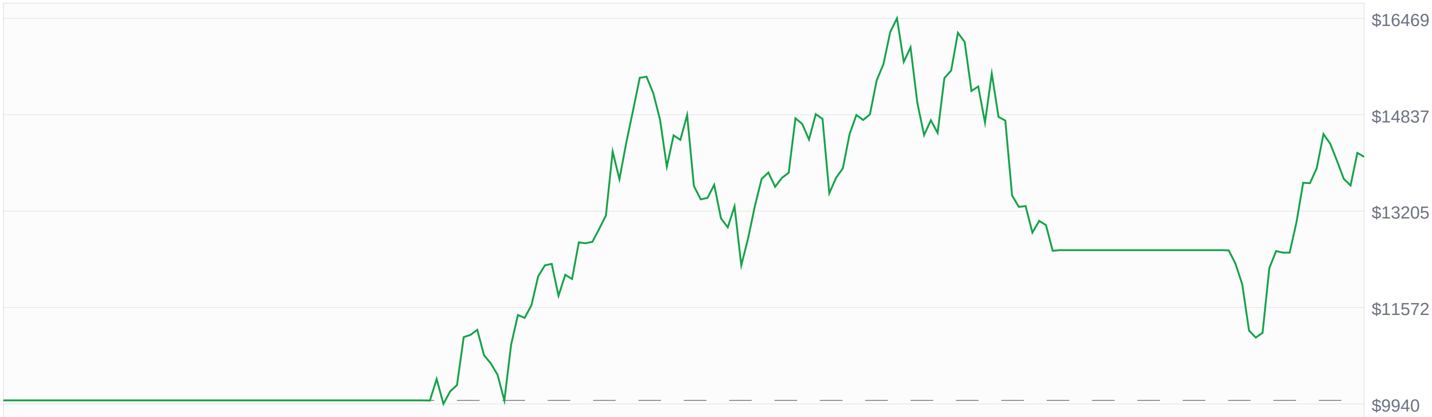
BACKTEST REPORT

Backtest #47335 · SM · EVO_EVOEVOEVOE_v632

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 strategy delivered a 41.20% return on SM with a perfect 100% win rate, yet this sample of just two trades provides insufficient statistical confidence to validate the robustness of the 1.21 Sharpe ratio. The 32.83% maximum drawdown highlights significant volatility risk that contradicts the apparent stability suggested by the high win rate. Such a low trade count often indicates overfitting to historical noise rather than capturing sustainable market edges. We must immediately expand the backtest timeframe and test alternative parameter sets to verify performance consistency 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**

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