LATINOS TRADING

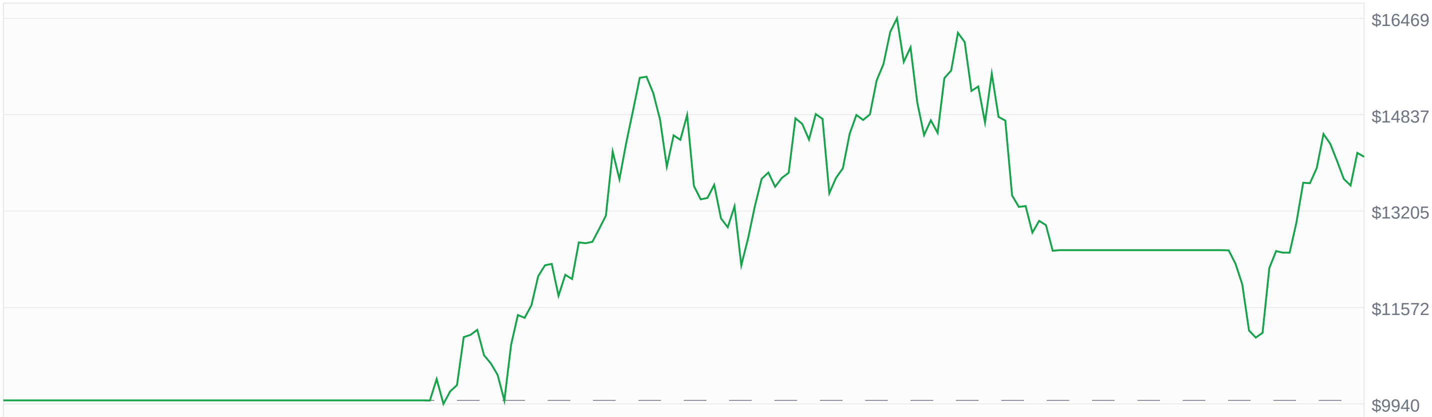
BACKTEST REPORT

Backtest #49464 · SM · EVO_EVOEVOEVOE_v789

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_v789 strategy generated a 41.20% ROI with a perfect win rate on only two trades for SM, but a 32.83% maximum drawdown reveals extreme tail risk. With such a small sample size, the 1.21 Sharpe ratio lacks statistical significance and does not confirm robust edge. The flawless win rate likely reflects a survivorship bias rather than a sustainable alpha. You must validate this logic by expanding the backtest horizon and increasing trade frequency to assess true volatility.

ADDITIONAL METRICS

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