LATINOS TRADING

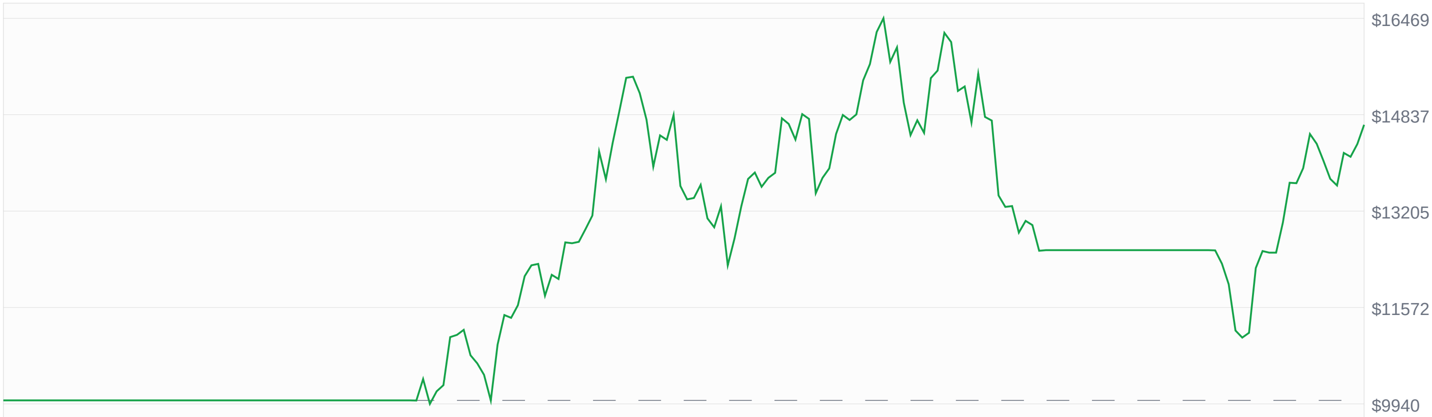
BACKTEST REPORT

Backtest #53686 · SM · EVO_EVOEVOEVOE_v1699

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1699 strategy on SM delivered a +46.62% ROI with a flawless 100% win rate, yet the two-trade sample size renders these metrics statistically insignificant. A concerning 32.83% maximum drawdown indicates extreme volatility exposure despite the high Sharpe ratio of 1.32. Such a narrow dataset cannot confirm robustness and likely overfits to specific recent price action rather than capturing true market dynamics. We must expand the testing horizon to hundreds of trades before deeming the strategy viable for live deployment. The next step is running an out-of-sample backtest on a different interval to validate performance consistency.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**