LATINOS TRADING

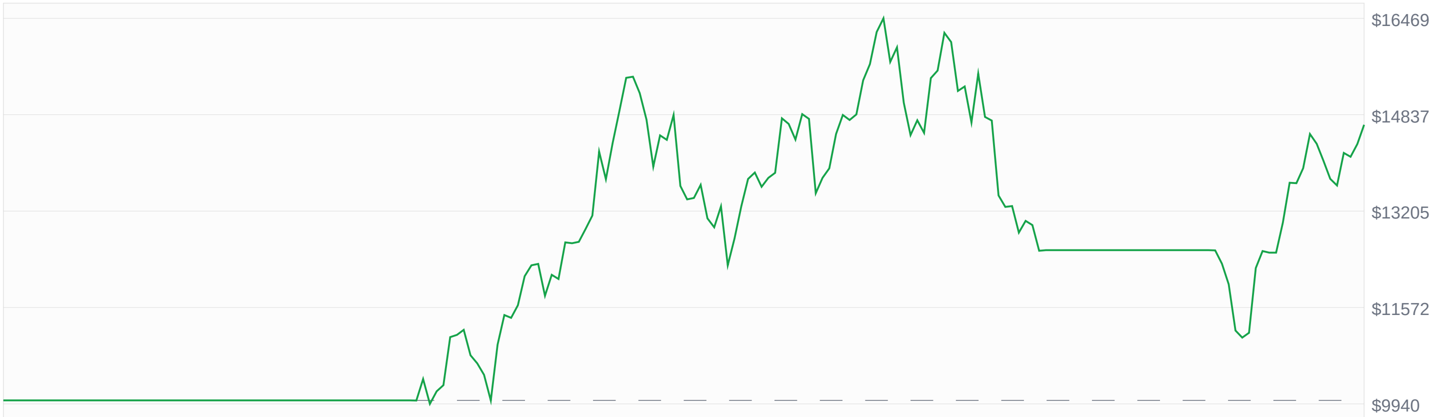
BACKTEST REPORT

Backtest #53831 · SM · EVO_EVOEVOEVOE_v2388

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_v2388 strategy on SM delivered a +46.62% ROI with a flawless 100% win rate, yet this perfect record is statistically insignificant due to only two total trades. The strategy's 32.83% maximum drawdown is disproportionately high relative to the low trade count, suggesting overfitting or extreme position sizing risk rather than robust edge. While the 1.32 Sharpe ratio indicates positive risk-adjusted returns, the sample size is too small to confirm reliability or generalizability across market regimes. The primary next step is to run an out-of-sample backtest with a wider parameter grid to validate whether the strategy holds outside its current training data.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.