LATINOS TRADING

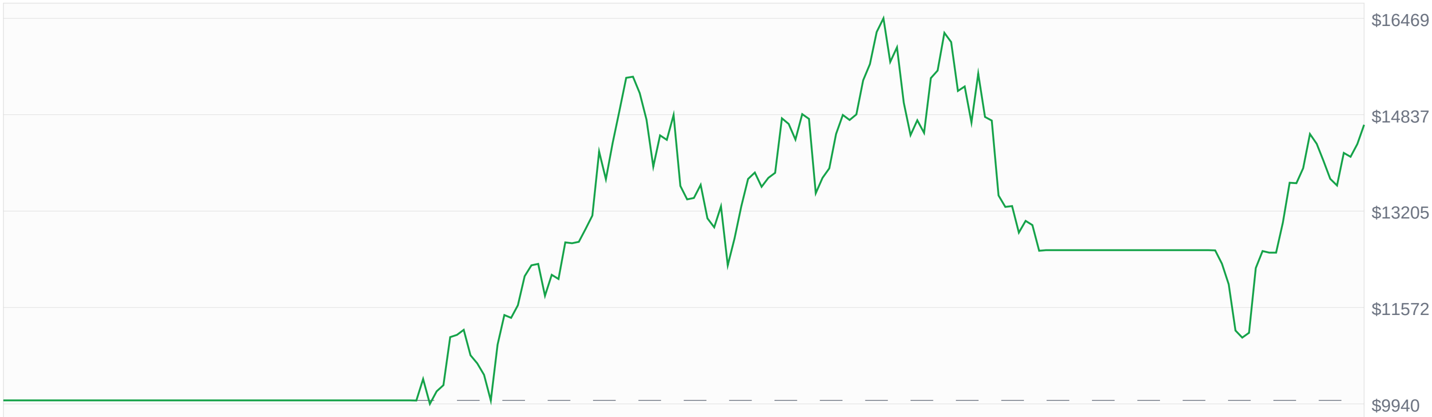
BACKTEST REPORT

Backtest #55816 · SM · EVO_EVOEVOEVOE_v2191

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_v2191 strategy delivered a +46.62% ROI on SM with a perfect 100% win rate, yet the sample size of only two trades renders these results statistically insignificant and prone to severe overfitting. A 32.83% maximum drawdown despite two consecutive wins suggests hidden volatility or a lucky entry-exit sequence that will likely fail under real-market conditions. The modest 1.32 Sharpe ratio indicates mediocre risk-adjusted returns relative to the capital at risk, confirming that the strategy lacks robustness. You must expand the backtest to at least 100 trades across multiple market regimes before deploying live capital.

ADDITIONAL METRICS

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