LATINOS TRADING

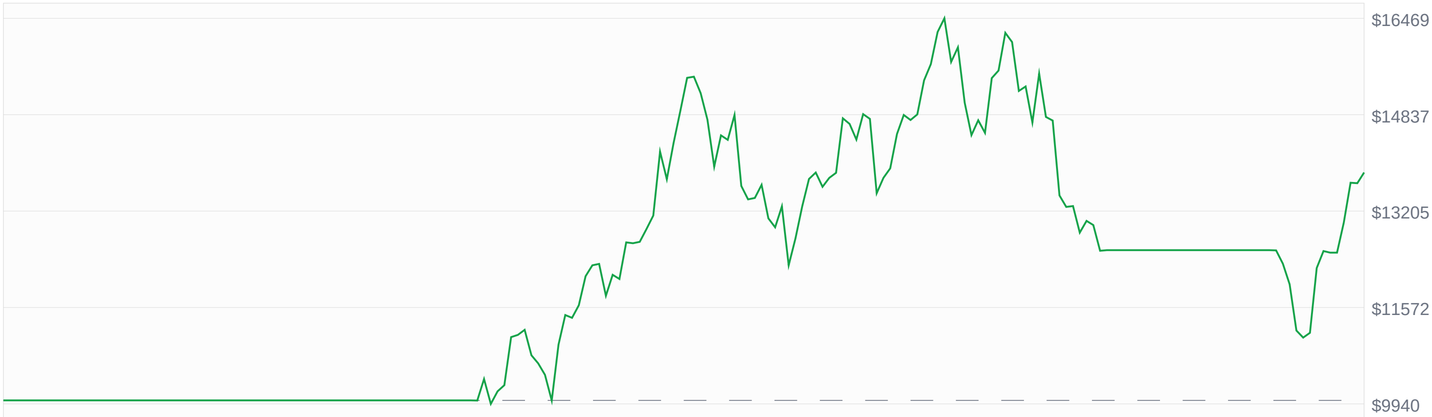
BACKTEST REPORT

Backtest #34199 · SM · EVO_EVOEVOEVOE_v748

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v748 strategy on SM achieved a nominal 38.54% ROI with a perfect 100% win rate across only two trades, a sample size insufficient to establish statistical significance. While the 1.17 Sharpe ratio suggests favorable risk-adjusted returns, the 32.83% maximum drawdown indicates severe volatility concentration within a tiny dataset. Such a narrow sample cannot reliably predict future performance or capture regime shifts in SM's price action. The next step is to expand the backtesting window or adjust entry filters to generate at least fifty trades for robust validation.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**

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