LATINOS TRADING

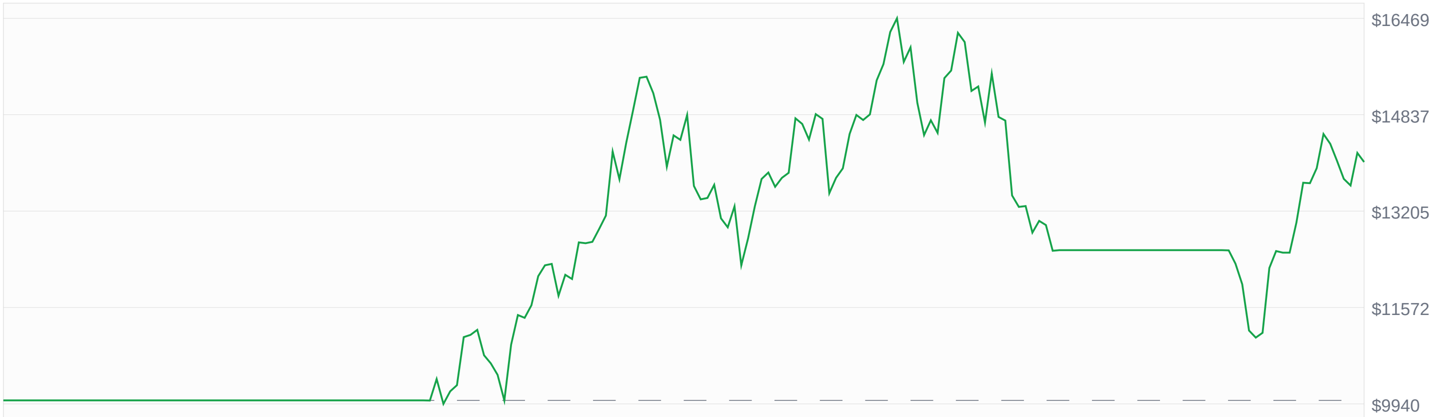
BACKTEST REPORT

Backtest #37610 · SM · EVO_EVOVELOCIT_v1524

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOVELOCIT_v1524 strategy on SM generated a +40.31% ROI with a perfect 100% win rate, yet the statistical confidence is negligible due to only two executed trades. A 32.83% maximum drawdown suggests extreme volatility exposure or a survivorship bias in the simulation, as a flawless win rate with minimal trade volume often indicates overfitting rather than robust edge. The Sharpe ratio of 1.20 is positive but misleading without a larger sample size to confirm risk-adjusted performance consistency. We must expand the backtest horizon or adjust parameters to increase trade frequency and validate if the strategy can replicate these results in a broader market context.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**

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