LATINOS TRADING

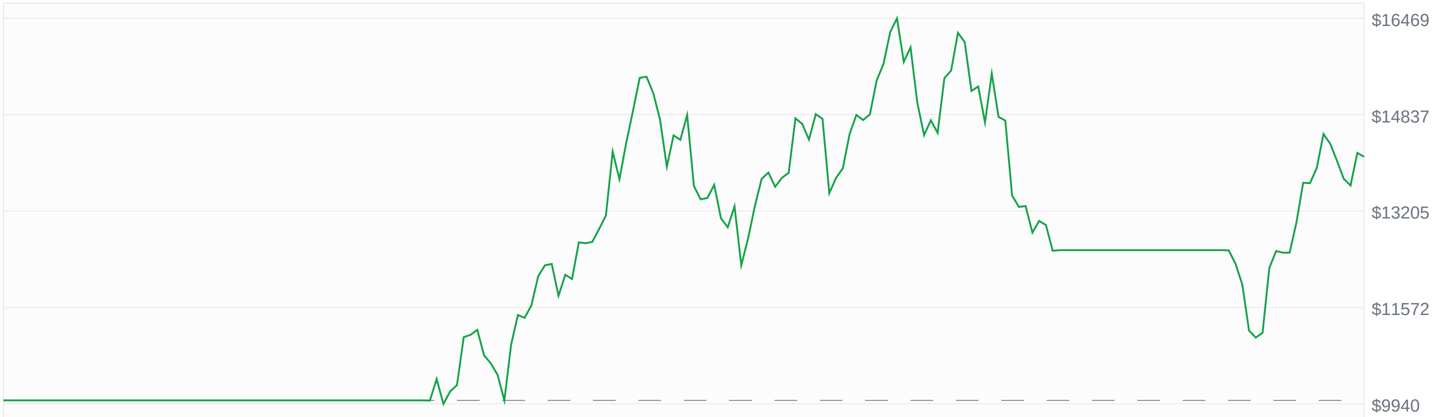
BACKTEST REPORT

Backtest #39137 · SM · EVO_EVOEVOEVOE_v2286

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2286 strategy on SM delivered a nominal 41.2% return, but the statistical significance is negligible given only two trades. A perfect win rate on such a small sample size is an anomaly rather than evidence of robustness, and the 32.83% maximum drawdown exposes severe tail risk. The Sharpe ratio of 1.21 appears inflated by the lack of losing trades, masking potential vulnerability to market regime shifts. We must expand the sample through walk-forward analysis or extend the backtest horizon to validate strategy stability.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**