# LATINOS TRADING

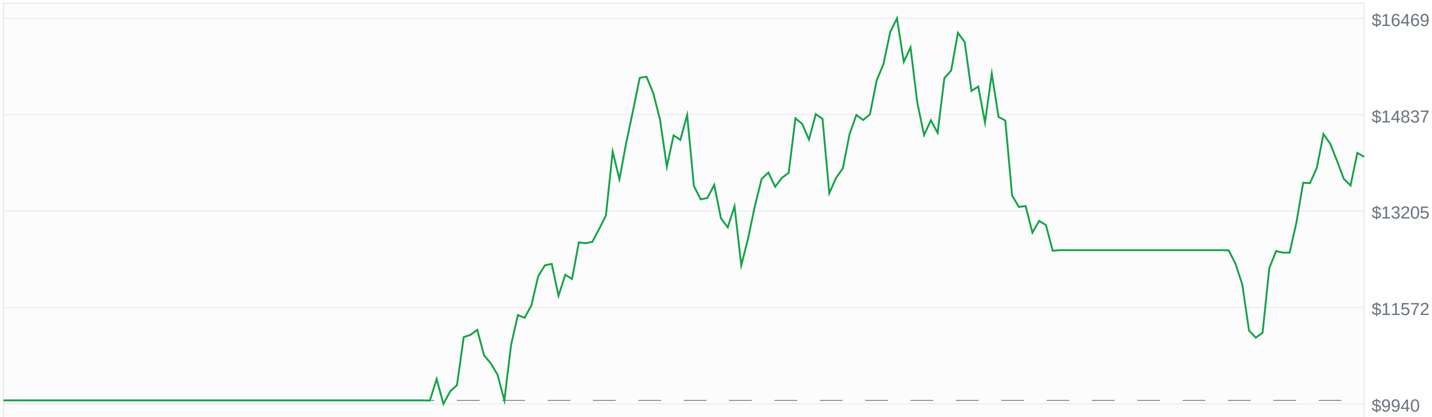
## BACKTEST REPORT

Backtest #47337 · SM · EVO_EVOEVOEVOE_v633

| 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_v633 backtest on SM shows a +41.20% ROI with a perfect 100% win rate, yet this statistical confidence is entirely illusory due to a sample size of only two trades. A 32.83% max drawdown indicates severe volatility exposure, while the 1.21 Sharpe ratio remains modest for such high nominal returns. Such a small dataset cannot validate strategy robustness or rule out significant overfitting to noise. We must run a walk-forward analysis with expanded parameters before deploying live capital to verify if these results generalize beyond this specific market regime.

## ADDITIONAL METRICS

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