LATINOS TRADING

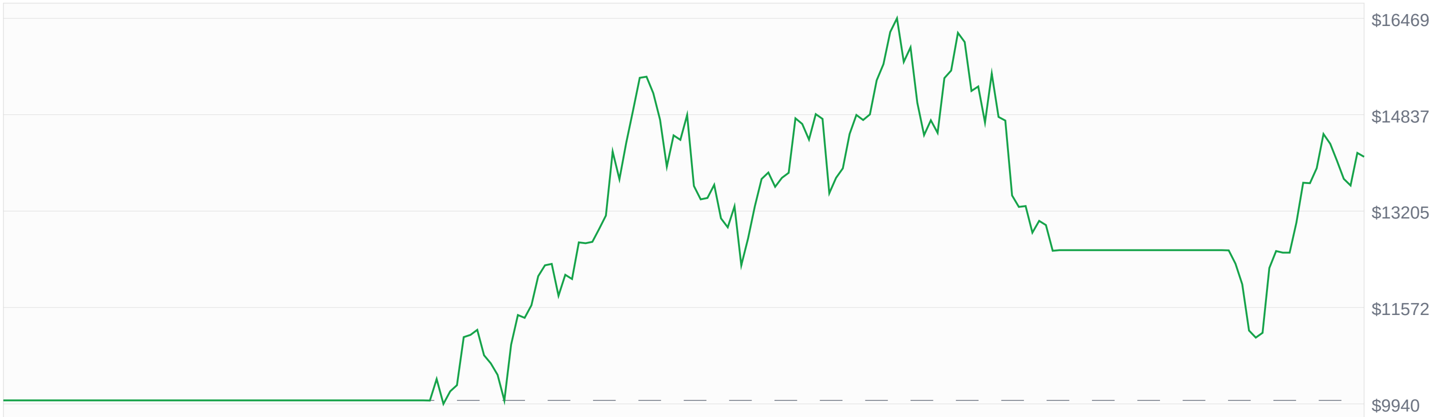
BACKTEST REPORT

Backtest #49388 · SM · EVO_EVOEVOEVOE_v1826

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_v1826 strategy on SM shows a 41.20% ROI, yet a 32.83% drawdown and only two trades reveal severe overfitting risks. A perfect 100% win rate with such low trade volume lacks statistical confidence for institutional deployment. While the 1.21 Sharpe ratio suggests reasonable risk-adjusted returns, the extreme volatility indicates fragile logic. We must expand the sample size across multiple market regimes before considering this approach viable.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.