LATINOS TRADING

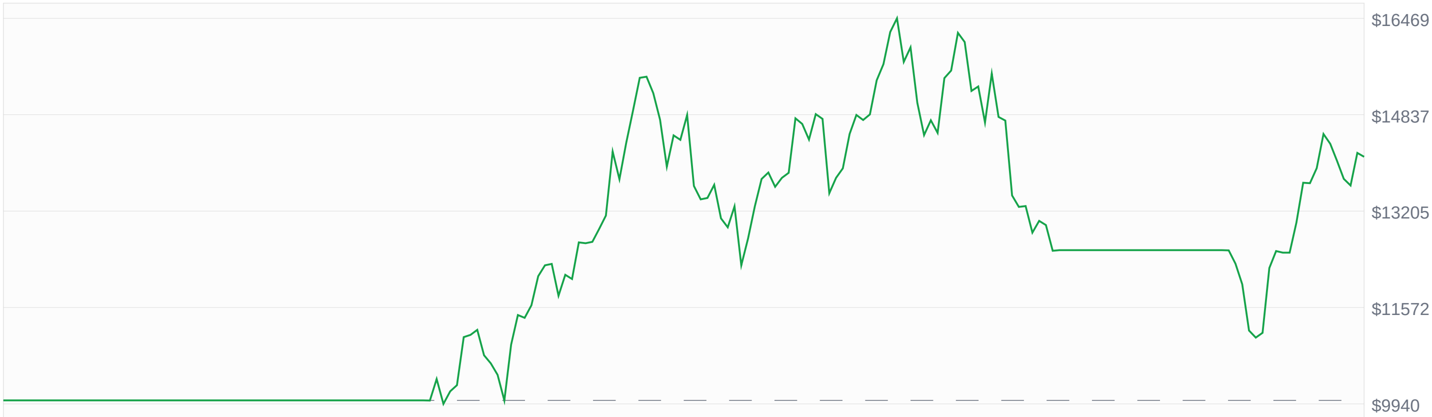
BACKTEST REPORT

Backtest #50386 · SM · EVO_EVOEVOEVOE_v1903

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_v1903 backtest on SM shows a 41.20% ROI with a perfect 100% win rate, but this result is statistically meaningless due to only two trades. A 32.83% maximum drawdown despite high returns indicates extreme volatility exposure or overfitting to a narrow sample size. The low trade count prevents reliable estimation of Sharpe ratio stability or true risk-adjusted performance. I recommend expanding the backtest window and increasing trade frequency to validate if the strategy generalizes beyond these two specific instances.

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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