LATINOS TRADING

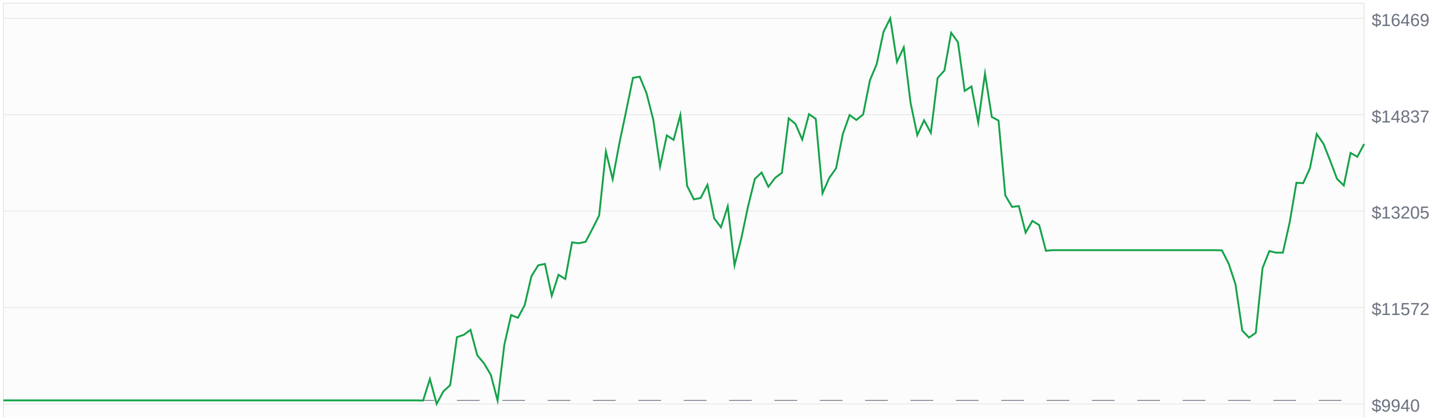
BACKTEST REPORT

Backtest #51826 · SM · EVO_EVOEVOEVOE_v665

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v665 strategy on SM shows a 43.36% ROI with a perfect 100% win rate, yet the 32.83% max drawdown reveals extreme volatility risk in only two trades. A 100% win rate across such a small sample size lacks statistical significance and likely indicates overfitting rather than robust predictive power. The low trade count prevents meaningful analysis of strategy behavior under diverse market conditions, making the Sharpe ratio of 1.26 unreliable for generalization. We must expand the backtest horizon or reduce position sizing to validate performance before live deployment.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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