# LATINOS TRADING

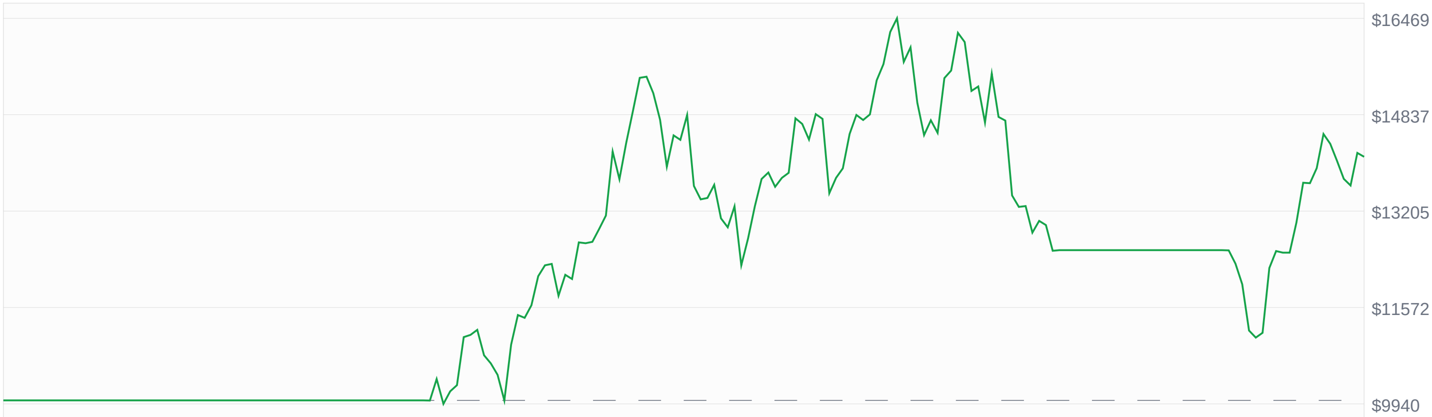
## BACKTEST REPORT

Backtest #45122 · SM · EVO_EVOEVOEVOE_v2352

| 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_v2352 strategy on SM achieved a perfect 100% win rate, yet the 32.83% maximum drawdown and only two total trades reveal a statistically insignificant sample size that masks extreme volatility. While the 1.21 Sharpe ratio suggests favorable risk-adjusted returns, the limited trade history prevents any reliable confidence in the 41.20% ROI projection. This performance could easily be a lucky outlier rather than a robust alpha source, making the results highly sensitive to future market regime changes. The next logical step is to run an extended backtest on SM with higher transaction costs to stress-test the strategy against slippage and confirm if the edge holds beyond this narrow window.

## 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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