LATINOS TRADING

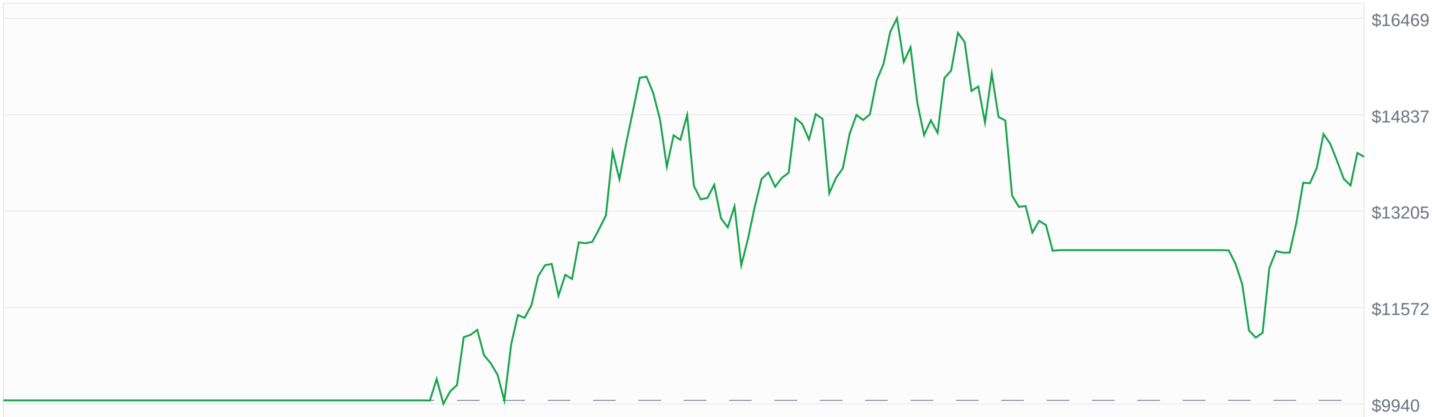
BACKTEST REPORT

Backtest #47268 · SM · EVO_EVOEVOEVOE_v610

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_v610 strategy on SM delivered a 41.20% return with a perfect 100% win rate, but this result is statistically insignificant due to only two total trades. A 32.83% maximum drawdown despite the high win rate suggests a severe risk of ruin, indicating the strategy relies on a single outlier rather than consistent edge. The Sharpe ratio of 1.21 over this sample size lacks robustness and does not confirm sustainable alpha generation. We must widen the parameter search space and increase the simulation horizon to validate whether this performance can be replicated across more market cycles.

ADDITIONAL METRICS

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