LATINOS TRADING

BACKTEST REPORT

Backtest #50623 · SM · EVO_EVOEVOEVOE_v2382

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_v2382 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, but this result is statistically insignificant given only two trades. A maximum drawdown of 32.83% reveals extreme volatility exposure that the perfect win rate masks. The low Sharpe ratio of 1.26 suggests the returns are not sufficiently risk-adjusted for institutional deployment. We must expand the sample size through out-of-sample testing to validate if this performance is robust or merely a lucky outlier.

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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