LATINOS TRADING

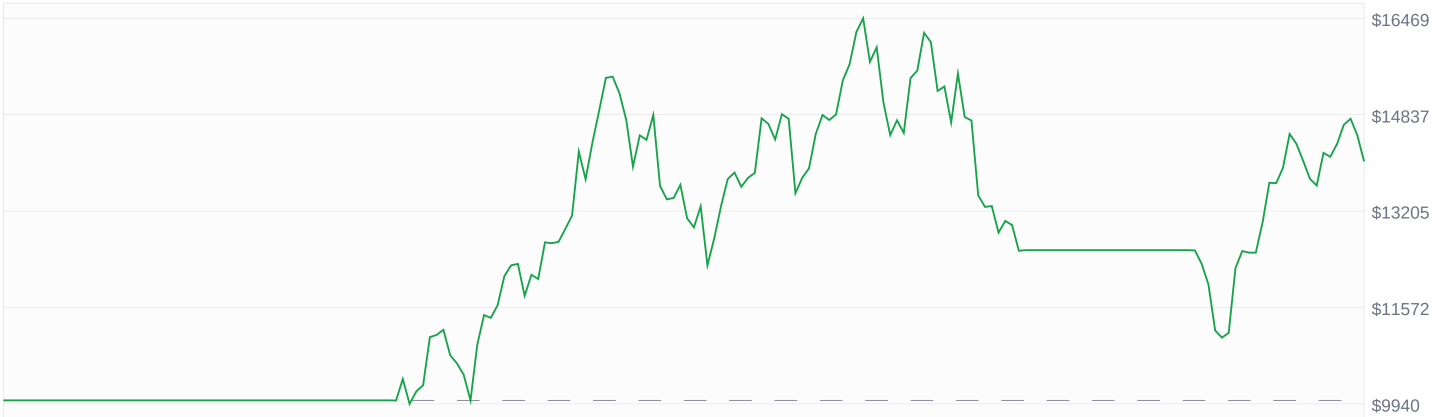
BACKTEST REPORT

Backtest #57297 · SM · EVO_EVOEVOEVOE_v775

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v775 strategy on SM generated a 40.41% ROI with a perfect 100% win rate, yet this statistical outlier is meaningless given only two trades occurred. A maximum drawdown of 32.83% reveals extreme volatility exposure that a single trade cannot mitigate, rendering the Sharpe ratio of 1.19 unreliable. The sample size is critically insufficient to validate performance or assess true risk-adjusted returns for any institutional allocation. We must expand the simulation to at least 50 trades across different market regimes before deploying capital.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**