LATINOS TRADING

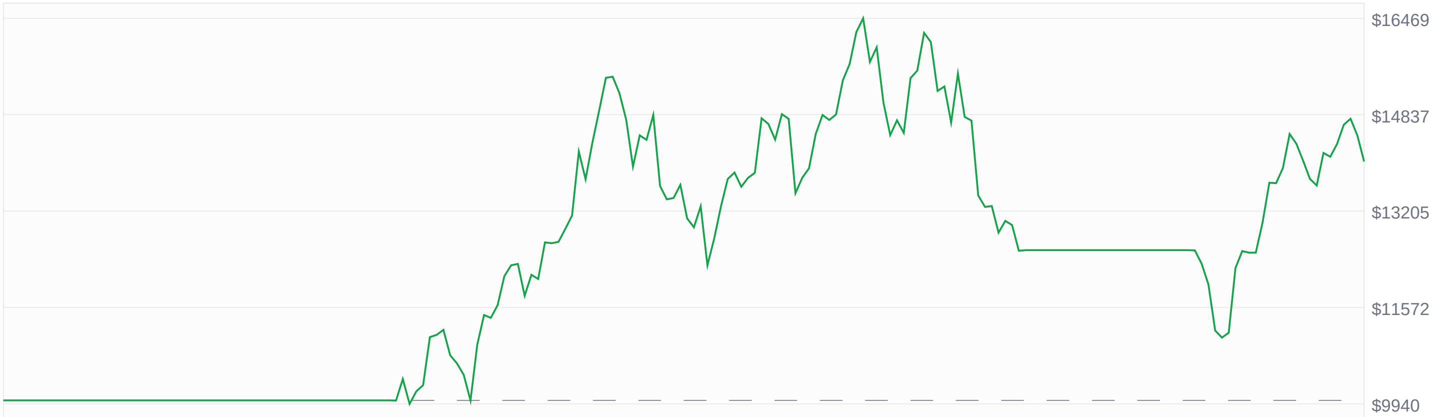
BACKTEST REPORT

Backtest #57471 · SM · EVO_EVOEVOEVOE_v2044

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_v2044 strategy on SM delivered a 40.41% ROI with a perfect 100% win rate, yet this result is statistically meaningless given only two trades executed. While the Sharpe ratio of 1.19 suggests reasonable risk-adjusted returns, a max drawdown of 32.83% indicates severe volatility exposure that the small sample size completely obscures. Relying on this backtest for live deployment would be reckless; the high win rate is likely an artifact of low trade frequency rather than robust edge. The prudent next step is to run a longer backtest on an extended historical window to validate consistency across different market regimes before considering live allocation.

ADDITIONAL METRICS

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

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