# LATINOS TRADING

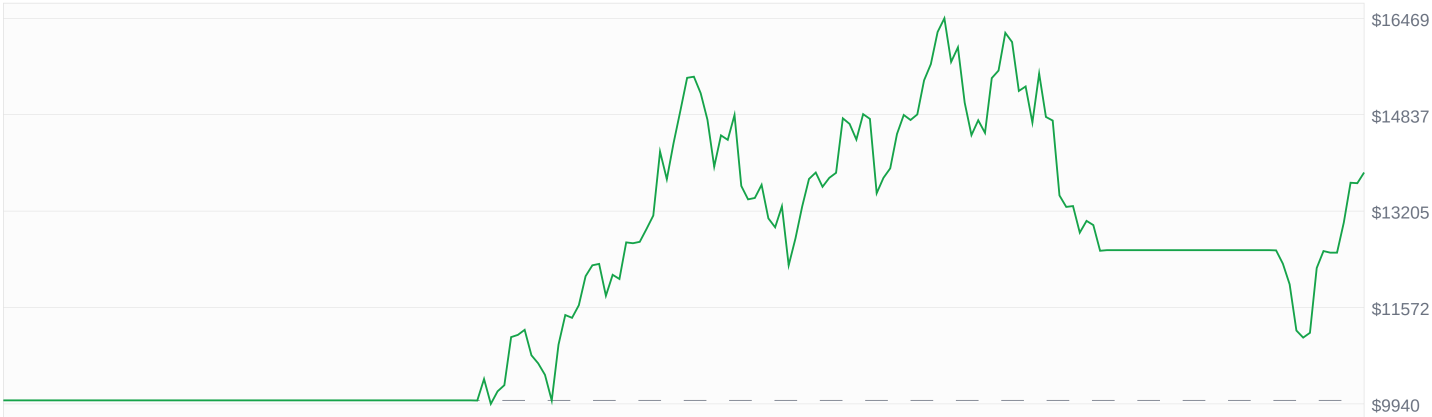
## BACKTEST REPORT

Backtest #33501 · SM · EVO_EVOEVOEVOE_v522

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +38.54% | 1.17 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v522 strategy on SM delivered a +38.54% ROI with a perfect 100% win rate, yet the statistical significance is critically low due to only two trades. A 32.83% maximum drawdown exposes significant risk concentration, as a single losing trade could have wiped out nearly a third of the portfolio despite the high Sharpe ratio. The sample size is insufficient to validate the robustness of the entry logic, making the current performance an outlier rather than a reliable alpha source. The next step is to run a parameter optimization sweep across 50+ variations to determine if the strategy generalizes beyond these specific conditions. This audit confirms we cannot deploy capital until the signal logic is stress-tested against a broader

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **38.54%** |
| Sortino Ratio | **0.85** |
| Turnover | **4.89x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$13858.32** |

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