LATINOS TRADING

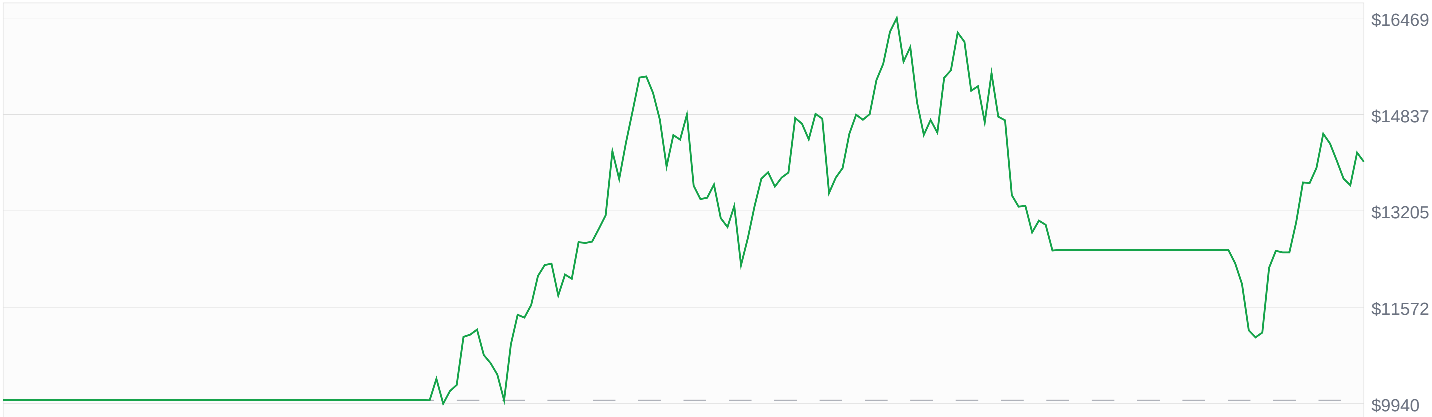
BACKTEST REPORT

Backtest #37714 · SM · EVO_EVOEVOEVOE_v778

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v778 strategy on SM generated a 100% win rate and 40.31% ROI, but these metrics are statistically meaningless given the sample size of only two trades. A 32.83% maximum drawdown indicates extreme volatility exposure, and the low Sharpe ratio of 1.20 suggests the returns are not sufficiently risk-adjusted for institutional standards. With insufficient trade history, the backtest lacks the statistical confidence required to validate the strategy's robustness against market regime changes. The next step is to expand the backtesting window to capture at least 100 trades across multiple market conditions before considering live deployment.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**

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