LATINOS TRADING

BACKTEST REPORT

Backtest #37822 · SM · EVO_EVOEVOEVOE_v2368

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO strategy generated a +41.20% return on asset SM, driven by a single winning trade that inflated a 100% win rate to an unreliable metric. A 32.83% maximum drawdown indicates extreme volatility and poor risk-adjusted performance despite the high Sharpe ratio of 1.21. Such a small sample size of two trades lacks statistical significance and offers no confidence for live deployment. We must increase the simulation horizon or reduce position sizing to validate stability before execution.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**