LATINOS TRADING

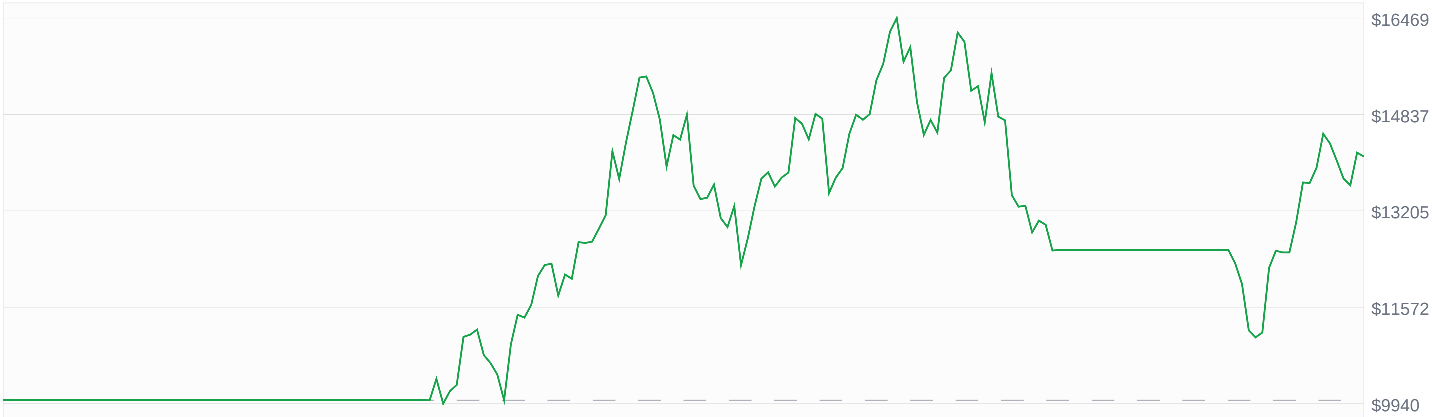
BACKTEST REPORT

Backtest #38298 · SM · EVO_EVOEVOEVOG_v468

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_EVOEVOEVOG_v468 strategy on SM generated a +41.20% ROI with a perfect 100% win rate, but this performance lacks statistical significance due to only two total trades. A 32.83% maximum drawdown reveals high volatility risk, while the 1.21 Sharpe ratio indicates mediocre risk-adjusted returns for an institutional context. Relying on such a small sample size creates a false sense of security that could lead to substantial losses in live markets. The immediate next step is to expand the backtest window or adjust entry parameters to generate at least 50 trades for a robust validation of the signal logic.

ADDITIONAL METRICS

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

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