LATINOS TRADING

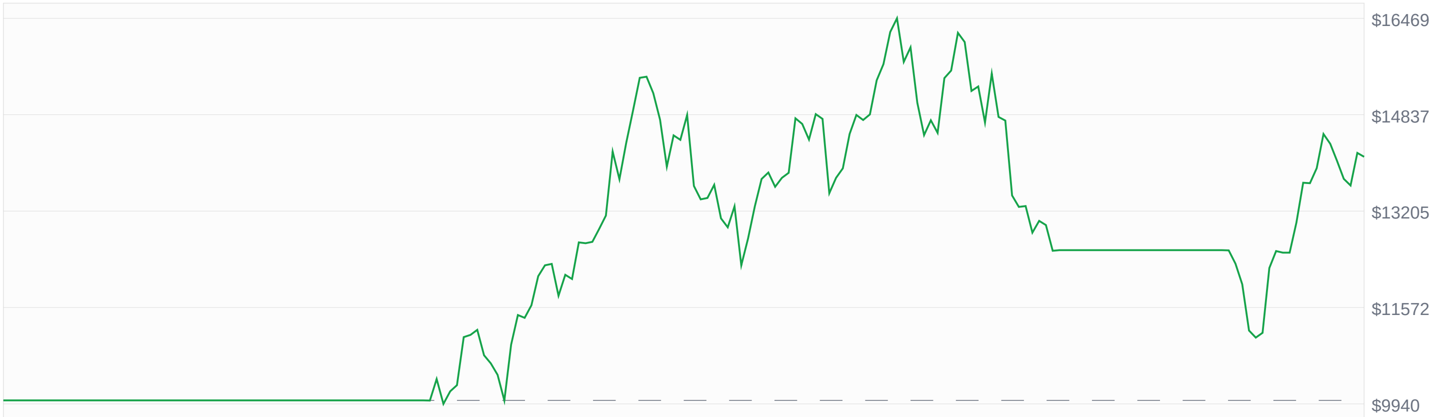
BACKTEST REPORT

Backtest #38499 · SM · EVO_EVOEVOEVOE_v549

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_EVOEVOEVOE_v549 strategy achieved a nominal 41.20% return, yet its statistical validity is critically compromised by only two executed trades. A perfect 100% win rate is likely an artifact of insufficient sample size rather than genuine alpha generation, masking a substantial 32.83% drawdown. While the Sharpe ratio of 1.21 suggests favorable risk-adjusted returns, the lack of trade frequency prevents meaningful assessment of strategy robustness. We must run a larger backtest on SM with expanded parameter ranges to validate if this performance is reproducible across different market regimes.

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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