LATINOS TRADING

BACKTEST REPORT

Backtest #45042 · SM · EVO_EVOEVOEVOE_v2223

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_v2223 strategy generated a 41.20% return on SM, but the 100% win rate is statistically invalid with only two trades, creating a false sense of security. A 32.83% drawdown exposes significant risk, as the single losing trade erased nearly a third of the portfolio's potential gains. The 1.21 Sharpe ratio suggests moderate efficiency, yet the extreme imbalance between wins and losses indicates a lack of robustness in the signal logic. We must expand the sample size by backtesting across multiple years and market regimes to validate performance consistency.

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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