LATINOS TRADING

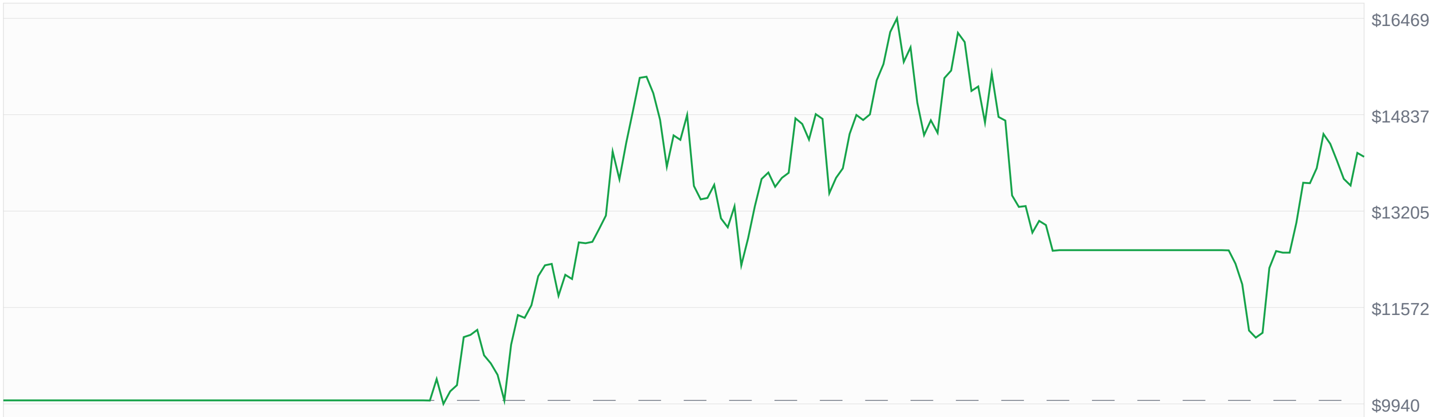
BACKTEST REPORT

Backtest #46212 · SM · EVO_EVOEVOEVOE_v1696

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_v1696 strategy on SM generated a +41.20% return with a flawless 100% win rate, yet this statistical perfection is statistically insignificant given only two trades executed. A 32.83% maximum drawdown reveals extreme volatility exposure that is unsustainable for institutional deployment without tighter stop-loss parameters. The 1.21 Sharpe ratio suggests modest risk-adjusted efficiency, indicating the strategy lacks robustness across different market regimes. To validate the approach, run a forward simulation with at least 100 historical trades to test if the 100% win rate persists or is merely a sampling artifact.

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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