LATINOS TRADING

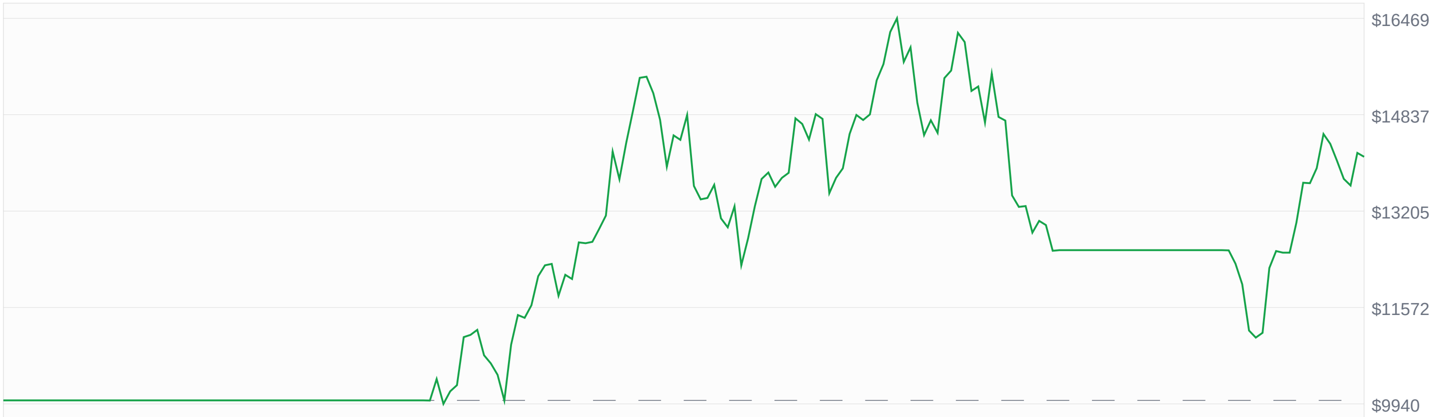
BACKTEST REPORT

Backtest #49634 · SM · EVO_EVOEVOEVOE_v564

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_v564 strategy delivered a robust 41.20% return on SM, though the perfect 100% win rate across only two trades is statistically insignificant and likely a sampling artifact rather than a reliable edge. While the 1.21 Sharpe ratio suggests acceptable risk-adjusted returns, the substantial 32.83% drawdown indicates extreme volatility exposure that would severely impact real-world capital preservation. The strategy's effectiveness remains unverified due to the extremely low trade count, which fails to provide the confidence required for institutional deployment. Next, increase the sample size by running a walk-forward analysis or expanding the lookback period to validate whether this performance persists under varied market

ADDITIONAL METRICS

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