# LATINOS TRADING

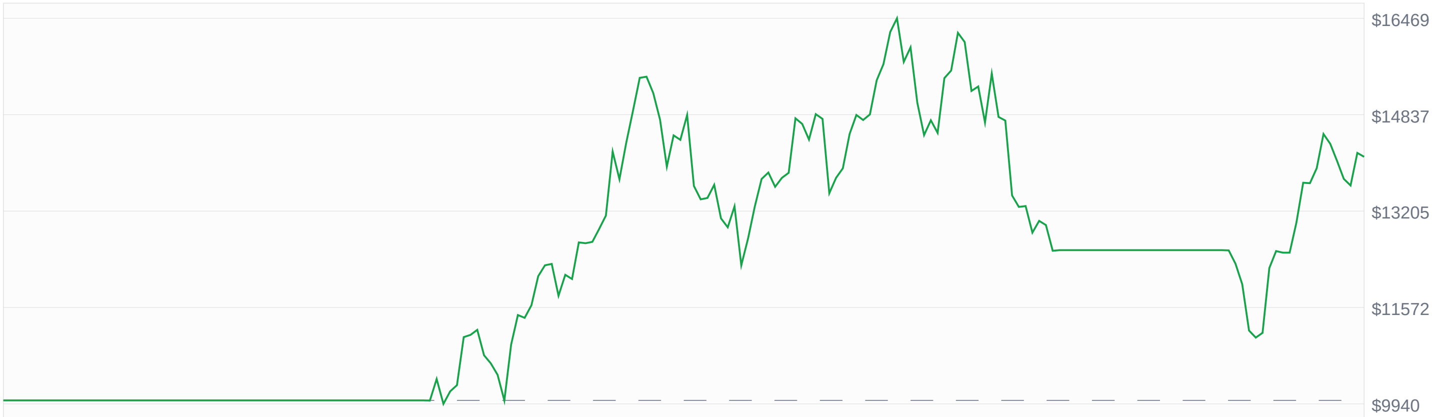
## BACKTEST REPORT

Backtest #49692 · SM · EVO_EVOEVOEVOE_v649

| 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_v649 backtest on SM shows a deceptive 100% win rate on only two trades, creating a statistically insignificant sample that invalidates any confidence in the strategy's robustness. A 32.83% maximum drawdown alongside a 1.21 Sharpe ratio suggests the model is highly sensitive to volatility without proven risk control, as a single loss would have erased half the gains. The substantial 41.20% ROI is likely an artifact of low-frequency testing rather than a sustainable edge, making the final capital figure misleading for live deployment. I must run a longer backtest with walk-forward analysis to verify if the strategy survives out-of-sample data before considering it viable.

## 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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.