LATINOS TRADING

BACKTEST REPORT

Backtest #51007 · SM · EVO_EVOEVOEVOG_v486

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v486 strategy generated a 43.36% ROI on SM with a 100% win rate, yet the statistical confidence is negligible due to only two trades. A 100% win rate on such a small sample is a statistical anomaly, and the 32.83% maximum drawdown reveals significant volatility risk that the high win rate masks. While the 1.26 Sharpe ratio suggests efficient returns per unit of risk, the extreme drawdown indicates poor risk-adjusted performance during adverse market conditions. The next logical step is to run a robustness test with randomized starting dates to validate if this performance is reproducible across different market regimes.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**