# LATINOS TRADING

## BACKTEST REPORT

Backtest #52066 · SM · EVO_EVOEVOEVOE_v2368

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +46.62% | 1.32 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2368 backtest on SM shows a 46.62% ROI and perfect 100% win rate, but a 32.83% max drawdown with only two trades renders these metrics statistically insignificant. Such a high win rate likely reflects overfitting or survivorship bias rather than genuine alpha generation. The low trade count prevents any reliable assessment of the strategy's robustness or risk profile. Immediate re-testing with a broader parameter sweep and larger sample size is required before deployment.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **46.62%** |
| Sortino Ratio | **1.02** |
| Turnover | **4.98x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14666.15** |

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