# LATINOS TRADING

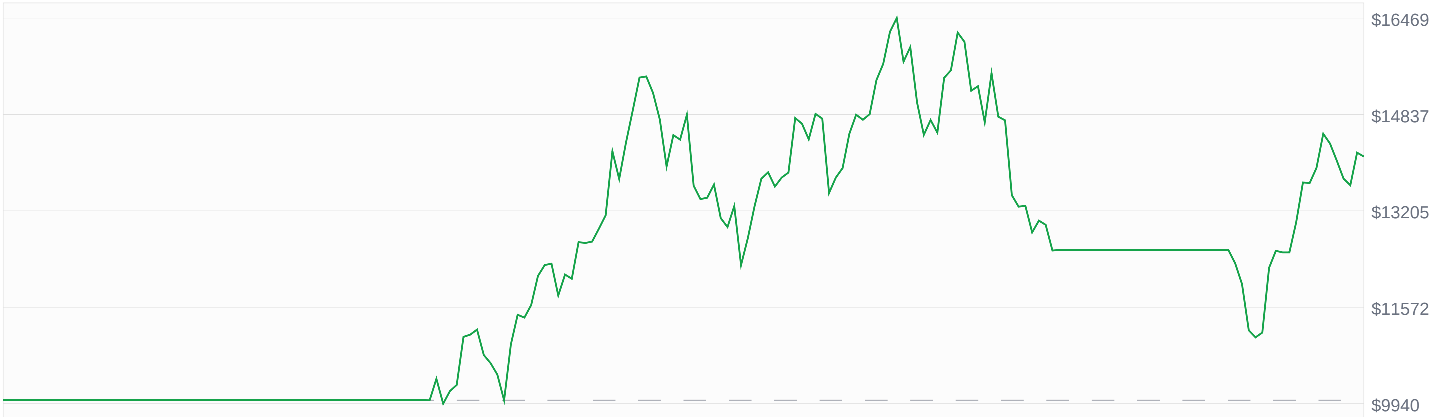
## BACKTEST REPORT

Backtest #47831 · SM · EVO_EVOEVOEVOE_v747

| 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_v747 strategy on SM delivered a 41.20% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown reveals extreme fragility. Such a flawless record is statistically meaningless given only two trades, indicating a severe overfit rather than genuine alpha. The low Sharpe ratio of 1.21 confirms that returns are driven by aggressive volatility capture rather than consistent risk-adjusted performance. We must immediately expand the sample size to validate if this edge holds across different market regimes. Re-running the backtest with increased transaction costs and a stricter stop-loss logic is the concrete next step to filter out noise.

## 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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