# LATINOS TRADING

## BACKTEST REPORT

Backtest #55076 · SM · EVO_EVOEVOEVOE_v2007

| 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_v2007 strategy delivered a +46.62% ROI on SM with a perfect 100% win rate, yet this 100% success is statistically meaningless given only two trades. The 32.83% maximum drawdown reveals severe risk exposure, as a single loss would have erased all gains, indicating a critical lack of robustness in the signal logic. While the Sharpe ratio of 1.32 suggests decent risk-adjusted returns, the tiny sample size prevents any meaningful inference on strategy stability or future performance. The immediate next step is to expand the backtest window significantly to validate whether this outcome persists under broader market conditions.

## 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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