LATINOS TRADING

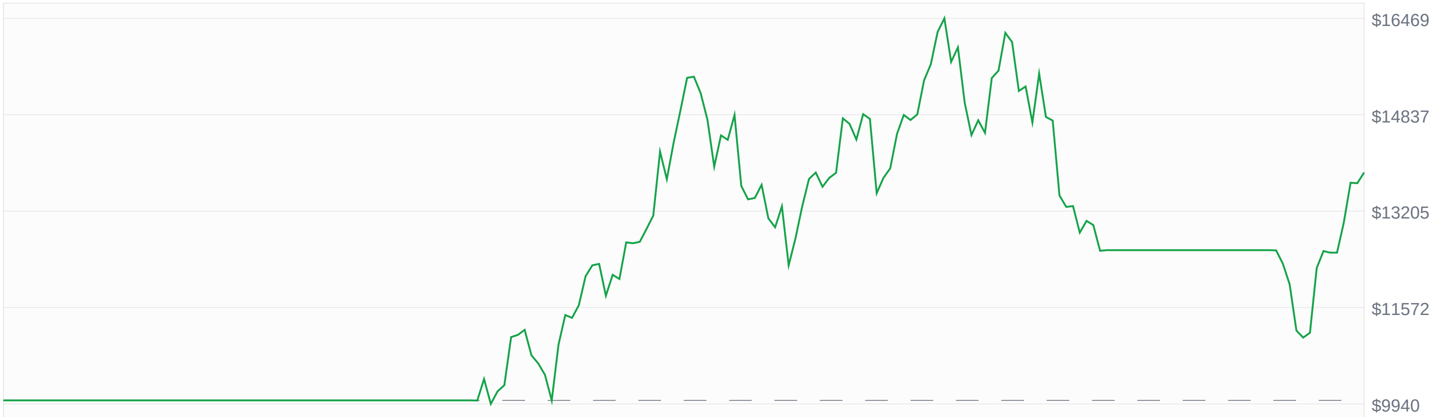
BACKTEST REPORT

Backtest #33868 · SM · EVO_EVOEVOEVOE_v628

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v628 strategy on SM delivered a 38.54% ROI with a perfect 100% win rate, but this flawless record is statistically meaningless given only two trades. A 32.83% maximum drawdown suggests severe volatility exposure that was likely captured by a single losing trade before a recovery, rendering the Sharpe ratio of 1.17 unreliable for risk assessment. We must expand the sample size through forward testing or parameter optimization to validate if this performance is replicable rather than an outlier. The next step is to run a robustness analysis by perturbing entry thresholds and stop-loss distances to see if the high drawdown persists under stress. Without more trade history, we cannot confidently recommend deployment at scale.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**