LATINOS TRADING

BACKTEST REPORT

Backtest #38589 · SM · EVO_EVOEVOEVOE_v1938

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_v1938 strategy on SM shows a volatile +41.20% return driven by a perfect 100% win rate on only two trades, which renders statistical significance impossible. A maximum drawdown of 32.83% reveals extreme risk exposure that the current sample size cannot validate, suggesting the equity curve is not yet reliable. While the Sharpe ratio of 1.21 appears attractive, the lack of trade diversity indicates the metric is likely inflated by low-frequency, high-impact outliers rather than robust edge. The strategy requires significantly more historical data to confirm whether this performance stems from genuine alpha or mere luck. The next step is to run an out-of-sample backtest with expanded parameters to assess stability

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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