LATINOS TRADING

BACKTEST REPORT

Backtest #48262 · SM · EVO_EVOEVOEVOE_v1682

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_EVOEVOE_v1682 backtest on SM shows a 41.20% ROI with a perfect 100% win rate, yet this result lacks statistical validity due to only two trades executed. A 32.83% maximum drawdown indicates significant volatility exposure, and the 1.21 Sharpe ratio suggests mediocre risk-adjusted returns relative to the capital risked. Such a small sample size creates extreme variance, making the 100% success rate an outlier rather than a reliable signal of edge. I recommend increasing the simulation timeframe or adjusting entry parameters to generate a larger dataset before deploying live capital.

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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