LATINOS TRADING

BACKTEST REPORT

Backtest #55741 · SM · EVO_EVOEVOEVOE_v2219

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 backtest for SM under EVO_EVOVOE_v2219 shows a +46.62% ROI with a perfect 100% win rate, but this statistical confidence is nonexistent given only two trades executed. The maximum drawdown of 32.83% exposes significant risk despite the flawless win rate, suggesting the strategy may be overfit or merely lucky on this small sample. A Sharpe ratio of 1.32 indicates reasonable risk-adjusted returns, yet it cannot validate robustness without broader market data. The immediate next step is to expand the backtest window or introduce a larger sample size to eliminate survivorship bias before deploying live capital.

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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