LATINOS TRADING

BACKTEST REPORT

Backtest #47109 · SM · EVO_EVOEVOEVOE_v823

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_v823 backtest on SM shows a +41.20% ROI with a perfect 100% win rate, driven by just two trades. However, a 32.83% maximum drawdown indicates extreme volatility exposure despite the flawless record. With only two trades, statistical significance is low, making the 1.21 Sharpe ratio and total capital growth unreliable for live deployment. The high win rate likely stems from overfitting or cherry-picked entry points rather than robust market logic. We must expand the sample size by retesting across different market regimes before trusting these parameters.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**