LATINOS TRADING

BACKTEST REPORT

Backtest #50773 · SM · EVO_EVOVELOCIT_v1526

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOVELOCIT_v1526 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, yet this performance is statistically unreliable given only two trades. A 32.83% maximum drawdown exposes significant tail risk that the sample size completely obscures, making the 1.26 Sharpe ratio meaningless. The strategy clearly captures high-momentum moves but lacks robustness against adverse price action in low-frequency markets. We must increase trade frequency through parameter optimization or reduce position sizing to validate these results before live deployment.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**