LATINOS TRADING

BACKTEST REPORT

Backtest #51894 · SM · EVO_EVOEVOEVOE_v698

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 backtest on SM for EVO_EVOEVOE_v698 shows a stark disconnect between a 100% win rate and a 32.83% drawdown, driven by only two trades. Such a small sample size yields zero statistical confidence, making the 1.26 Sharpe ratio and 43.36% ROI unreliable indicators of robustness. The strategy likely failed to account for a single catastrophic loss that erased nearly a third of the capital. Before deployment, you must expand the sample size through out-of-sample testing or Monte Carlo simulations to validate true risk characteristics.

ADDITIONAL METRICS

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