LATINOS TRADING

BACKTEST REPORT

Backtest #55519 · SM · EVO_EVOEVOEVOE_v2178

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 EVO_EVOEVOEVOE_v2178 strategy on SM generated a 46.62% gain with a perfect 100% win rate, yet the sample of only two trades renders these statistics statistically insignificant and prone to overfitting. A maximum drawdown of 32.83% indicates severe volatility exposure that the strategy failed to mitigate during its initial run. The 1.32 Sharpe ratio suggests reasonable risk-adjusted returns per trade, but the lack of diversification in a small sample undermines confidence in the model's robustness. We must expand the sample size by running the strategy across multiple market regimes and timeframes before considering deployment.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**