LATINOS TRADING

BACKTEST REPORT

Backtest #41171 · SM · EVO_EVOEVOEVOE_v1926

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_v1926 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet the single-trade sample size creates extreme statistical fragility. A 32.83% maximum drawdown reveals severe volatility exposure despite the flawless record, indicating the strategy likely failed to filter out rare adverse conditions. High Sharpe ratio metrics are misleading here, as true risk-adjusted performance cannot be validated with only two trades. The next step is to run a walk-forward analysis or expand the test window to identify structural weaknesses before live deployment.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.