LATINOS TRADING

BACKTEST REPORT

Backtest #45032 · SM · EVO_EVOEVOEVOE_v2116

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 +41.20% return on SM using the EVO_EVOEVOEVOE_v2116 strategy masks a critical flaw in statistical validity, as a 100% win rate from only two trades offers zero confidence in predictive power. While the 1.21 Sharpe ratio appears strong, it is entirely driven by this tiny sample and does not reflect robust risk-adjusted performance. The 32.83% maximum drawdown is also disproportionately high relative to the capital growth, indicating severe volatility or poor entry timing in those limited executions. This backtest fails to demonstrate consistent alpha, serving only as a preliminary signal rather than a validated edge. The immediate next step is to extend the simulation period to at least one hundred trades to establish a meaningful

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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