LATINOS TRADING

BACKTEST REPORT

Backtest #50680 · SM · EVO_EVOEVOEVOE_v1984

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_EVOEVOEVOE_v1984 strategy on SM generated a +43.36% return with a perfect 100% win rate, but this result is statistically insignificant due to only two trades. Such a high win rate on a tiny sample size suggests a lack of robustness rather than a proven edge, while the 32.83% drawdown indicates severe capital risk concentration. The 1.26 Sharpe ratio is mediocre for a strategy that relies on a single trade sequence to determine performance. Before deploying live capital, you must stress-test this logic against extended historical data to verify if the edge persists beyond this outlier sequence.

ADDITIONAL METRICS

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

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