LATINOS TRADING

BACKTEST REPORT

Backtest #51961 · SM · EVO_EVOEVOEVOE_v725

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 strategy generated a 43.36% return with a perfect win rate, but the statistical validity is critically compromised by only two trades, which creates a false sense of security. A 32.83% maximum drawdown indicates severe volatility exposure that the current sample size cannot quantify with confidence. While the Sharpe ratio of 1.26 looks acceptable, it is an unreliable metric derived from insufficient historical data. The strategy lacks robustness because it has not survived a full market cycle or tested against varied volatility regimes. Before deploying live capital, run a longer backtest on SM or adjust entry filters to increase trade frequency and validate the risk profile.

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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