LATINOS TRADING

BACKTEST REPORT

Backtest #40595 · SM · EVO_EVOEVOEVOE_v1987

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_v1987 strategy on SM shows a misleading 100% win rate driven by an insufficient sample of only two trades, which renders the 1.21 Sharpe ratio statistically insignificant. A maximum drawdown of 32.83% indicates high volatility risk that is not captured by the current performance metrics. The 41.20% ROI is likely an outlier rather than a robust trend given the lack of trade frequency. We must run a forward simulation or expand the backtest window to validate if this edge persists under varied market regimes.

ADDITIONAL METRICS

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