LATINOS TRADING

BACKTEST REPORT

Backtest #47106 · SM · EVO_EVOEVOEVOE_v567

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_v567 strategy on SM shows a misleading 100% win rate due to an insufficient sample size of only two trades, which statistically invalidates the reported Sharpe ratio and drawdown metrics. Although the 41.20% ROI suggests strong performance, the maximum drawdown of 32.83% indicates significant volatility risk that the current data cannot adequately capture. Relying on this limited dataset creates a false sense of security, as the strategy has not yet demonstrated robustness against adverse market conditions. The next logical step is to run a longer historical backtest to accumulate at least 100 trades and validate whether the high win rate persists under broader market regimes. Without this expansion, deploying capital based on

ADDITIONAL METRICS

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