LATINOS TRADING

BACKTEST REPORT

Backtest #47418 · SM · EVO_EVOEVOEVOE_v651

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_v651 strategy on SM achieved a +41.20% return with a flawless 100% win rate, yet this perfect record stems from only two trades, rendering the Sharpe ratio of 1.21 statistically insignificant. A maximum drawdown of 32.83% exposes extreme risk concentration, indicating that the strategy fails to account for adverse market regimes beyond the initial sample. One trade cannot validate a system, so we must treat these results as anecdotal rather than evidence of robustness. The critical next step is to expand the historical window to at least 500 trades to eliminate survivorship bias and confirm whether this performance holds under varied volatility. Until then, scaling capital allocation is premature.

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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