LATINOS TRADING

BACKTEST REPORT

Backtest #34045 · SM · EVO_EVOEVOEVOE_v698

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v698 backtest on SM shows a deceptive 100% win rate driven by only two trades, rendering the statistical significance negligible and the apparent robustness unreliable. While the 38.54% ROI and 1.17 Sharpe ratio look attractive, the massive 32.83% max drawdown reveals extreme volatility and a lack of risk control that would likely cause stop-outs in live markets. This sample size is insufficient to validate the strategy's edge, as a single losing trade could have wiped out the entire capital base. The next concrete step is to expand the backtest horizon to capture at least 500 trades across multiple market regimes before considering deployment.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**

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