LATINOS TRADING

BACKTEST REPORT

Backtest #51350 · SM · EVO_EVOEVOEVOE_v619

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_EVOEVOEVOE_v619 strategy on SM delivered a 43.36% ROI with a perfect 100% win rate, yet this statistical perfection is highly suspect given only two trades were executed. A maximum drawdown of 32.83% alongside a modest Sharpe ratio of 1.26 suggests that the single trade winners were disproportionately large, masking a lack of consistency rather than demonstrating robust alpha. This sample size is insufficient to validate the strategy's edge, as the results likely reflect luck rather than a repeatable edge in the market. We must immediately expand the backtest to a larger dataset or reduce position sizing to determine if the high win rate holds up under realistic conditions. The next step is to re-run the simulation with adjusted

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**