LATINOS TRADING

BACKTEST REPORT

Backtest #47830 · SM · EVO_EVOEVOEVOE_v2203

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_v2203 backtest on SM shows a 41.20% ROI with a flawless 100% win rate, driven by just two trades that generated significant returns. However, the strategy exhibits extreme fragility given the tiny sample size, making the perfect win rate statistically meaningless and the 32.83% drawdown highly volatile. A Sharpe ratio of 1.21 is underwhelming for such a concentrated position, suggesting the gains are driven by luck rather than robust edge. We must expand the sample to validate consistency before deploying real capital, as two trades cannot confirm a reliable pattern. The next step is to run a longer backtest on SM with adjusted parameters to filter out noise.

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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