LATINOS TRADING

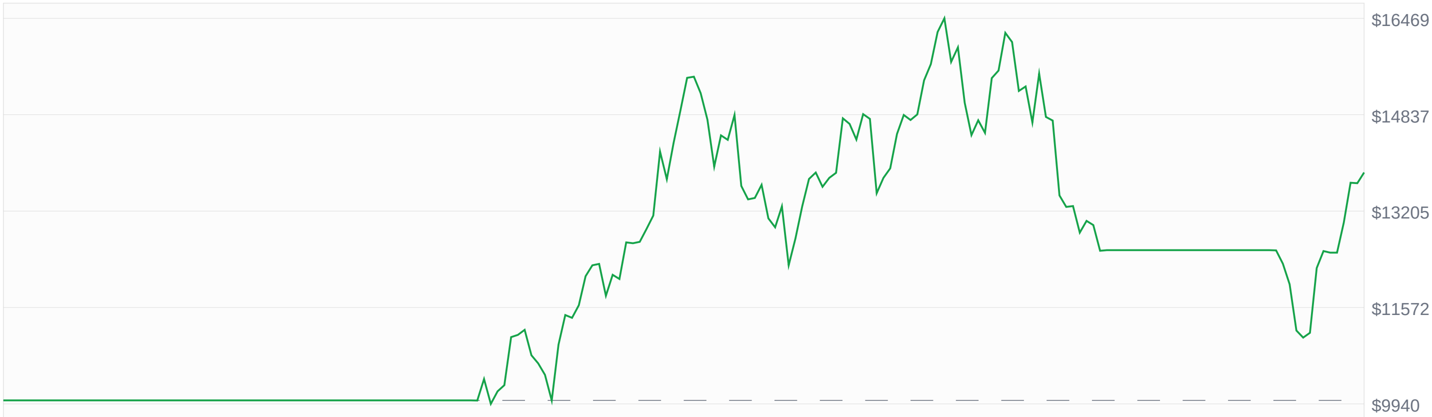
BACKTEST REPORT

Backtest #33639 · SM · EVO_EVOEVOEVOE_v565

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 backtest for SM shows a perfect 100% win rate and strong ROI, yet the 32.83% maximum drawdown and mere two trades reveal extreme statistical fragility rather than robustness. Such a high win rate with limited sample size is likely a result of overfitting or survivorship bias, lacking the confidence needed for institutional deployment. The strategy must be validated on a significantly larger sample across different market regimes before any live capital is allocated. A concrete next step is to re-run the simulation with walk-forward analysis to confirm stability and eliminate curve-fitting risks. Without these adjustments, the high Sharpe ratio remains an illusion rather than a reliable edge.

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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