LATINOS TRADING

BACKTEST REPORT

Backtest #37142 · SM · EVO_EVOEVOEVOE_v783

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v783 backtest on SM shows a deceptively perfect 100% win rate and 39.37% ROI, but these metrics stem from only two trades, rendering the statistical confidence negligible. A 32.83% maximum drawdown indicates severe tail risk that the sample size fails to capture, exposing the strategy to potential catastrophic loss beyond these isolated instances. The high Sharpe ratio of 1.18 is misleading without volume, as it ignores the volatility clustering typical of the SM asset class. We must immediately expand the parameter space and backtest against a longer historical period to validate if this performance is replicable or merely an overfitting artifact.

ADDITIONAL METRICS

CAGR	**39.37%**
Sortino Ratio	**0.90**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13941.23**