LATINOS TRADING

BACKTEST REPORT

Backtest #40925 · SM · EVO_EVOEVOEVOE_v1745

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 100% win rate on SM is statistically meaningless due to the tiny sample of only two trades, which masks the high risk. A max drawdown of 32.83% reveals severe volatility that a Sharpe ratio of 1.21 fails to fully capture in this short window. The +41.20% ROI is likely an artifact of lucky timing rather than robust strategy performance. We need to run a longer backtest across multiple market regimes to validate if the edge persists. This data only suggests the strategy needs tighter risk controls before any live capital is considered.

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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