LATINOS TRADING

BACKTEST REPORT

Backtest #50737 · SM · EVO_EVOEVOEVOE_v2050

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 backtest for SM shows a deceptive 100% win rate driven by only two trades, which statistically lacks sufficient confidence to validate the EVO_EVOEVOE_v2050 strategy. While the 43.36% return and 1.26 Sharpe ratio appear promising, the 32.83% maximum drawdown and extremely low trade frequency suggest significant overfitting or an unrealistic market regime. We must treat these metrics as preliminary noise rather than a robust alpha signal given the severe sample size limitation. The next concrete step is to expand the historical test window by five years and increase the trade frequency threshold to ensure statistical significance. This approach will reveal whether the strategy generates sustainable profits or merely captures rare

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.