LATINOS TRADING

BACKTEST REPORT

Backtest #51010 · SM · EVO_EVOEVOEVOG_v489

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 on EVO_EVOEVOEVOG_v489 shows a deceptively perfect 100% win rate, but a sample size of only two trades renders these statistics statistically insignificant. A 32.83% maximum drawdown indicates severe risk exposure, as a single loss would have erased nearly a third of the equity curve. The reported Sharpe ratio of 1.26 is unreliable without a broader distribution of returns to confirm consistency across market regimes. To validate this strategy, we must run a robustness check on a wider dataset to verify if the win rate is a data artifact or genuine alpha.

ADDITIONAL METRICS

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