LATINOS TRADING

BACKTEST REPORT

Backtest #51346 · SM · EVO_EVOEVOEVOE_v832

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 100% win rate with +43.36% ROI, yet the sample size of only two trades makes these metrics statistically insignificant and prone to overfitting. Despite the perfect win rate, a 32.83% maximum drawdown reveals substantial volatility and poor risk-adjusted returns relative to the short trade history. The 1.26 Sharpe ratio suggests moderate efficiency, but the extreme drawdown indicates that a single losing position could have wiped out half the gains. We must expand the testing period or increase trade frequency to validate whether this performance is robust or a statistical anomaly. Next, we should run a stress test with expanded historical data to assess the strategy's stability under adverse

ADDITIONAL METRICS

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