LATINOS TRADING

BACKTEST REPORT

Backtest #51990 · SM · EVO_EVOEVOEVOE_v743

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 EVO_EVOEVOEVOE_v743 strategy on SM shows a theoretical ROI of +43.36% with a perfect 100% win rate, but this statistical anomaly stems from only two trades, making the Sharpe ratio of 1.26 and zero drawdowns statistically meaningless. The 32.83% maximum drawdown implies extreme tail risk that a larger sample size would almost certainly reveal, so we cannot trust the current performance metrics at all. We must run a backtest with extended historical data to validate the signal logic before deploying any real capital. The current results are likely overfitted to a specific market regime and will not generalize reliably.

ADDITIONAL METRICS

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