LATINOS TRADING

BACKTEST REPORT

Backtest #53880 · SM · EVO_EVOEVOEVOE_v2387

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for SM shows a perfect 100% win rate but reveals severe overfitting with only two trades and a 32.83% drawdown, which is statistically insignificant and likely noise rather than a robust edge. While the +46.62% ROI and 1.32 Sharpe ratio appear attractive, the lack of transaction history prevents any meaningful assessment of strategy stability or risk management. We cannot trust these results given the tiny sample size, as any minor market fluctuation could completely reverse this performance in live conditions. The next step is to re-run the strategy with expanded lookback periods and stricter entry filters to increase trade frequency and validate statistical significance.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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