LATINOS TRADING

BACKTEST REPORT

Backtest #55920 · SM · EVO_EVOEVOEVOE_v2429

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 misleadingly perfect 100% win rate on only two trades, which provides virtually no statistical confidence in the strategy's robustness. The 32.83% drawdown indicates significant volatility risk that the current signal logic fails to mitigate effectively. While the 46.62% ROI and 1.32 Sharpe ratio look promising, the sample size is insufficient to generalize performance across different market regimes. The next step must be a longer backtest with optimized stop-loss parameters to reduce drawdown and validate consistency before live deployment.

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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