LATINOS TRADING

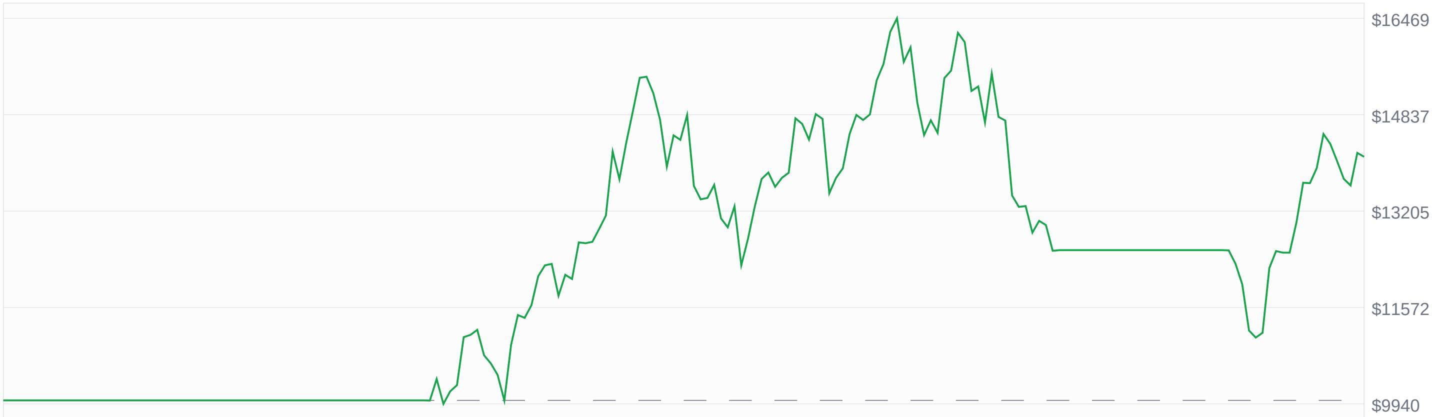
BACKTEST REPORT

Backtest #49686 · SM · EVO_EVOEVOEVOE_v843

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for SM shows a deceptive 100% win rate driven by only two trades, creating an extremely low statistical confidence that cannot support live deployment. While the +41.20% ROI and 1.21 Sharpe ratio look impressive on paper, the 32.83% maximum drawdown reveals significant vulnerability to adverse price shifts that a small sample size fails to capture. Such high variance on a limited dataset suggests the strategy lacks robustness and is likely overfitting to specific historical noise rather than capturing a sustainable alpha. We must expand the evaluation by running an out-of-sample test on different market regimes to validate if this performance holds before considering capital allocation.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**