LATINOS TRADING

BACKTEST REPORT

Backtest #51889 · SM · EVO_EVOEVOEVOE_v693

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_v693 strategy on SM achieved a perfect 100% win rate, yet a mere two trades yield zero statistical significance and render the 43.36% ROI and 1.26 Sharpe ratio anecdotal. A maximum drawdown of 32.83% reveals extreme tail risk, indicating the strategy fails to manage loss severity despite its flawless short-term record. With such a tiny sample size, any observed performance is likely overfitting noise rather than capturing a robust market edge. We must expand the backtest window or adjust parameters to generate enough trade frequency for reliable mean reversion estimates. The next step is stress-testing the logic against the prior five years of data to validate if this high win rate persists without catastrophic drawdowns.

ADDITIONAL METRICS

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

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