# LATINOS TRADING

## BACKTEST REPORT

Backtest #55703 · SM · EVO_EVOEVOEVOE_v2113

| 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 with only two trades, this result is statistically meaningless and likely overfitted to noise. While the 46.62% ROI and 1.32 Sharpe ratio look attractive on paper, the 32.83% max drawdown indicates extreme volatility that would have wiped out gains in a live market. The sample size is far too small to confirm strategy robustness or predict future performance reliably. The next step is to expand the lookback period and test across multiple market regimes to validate if these metrics hold under different conditions.

## 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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