LATINOS TRADING

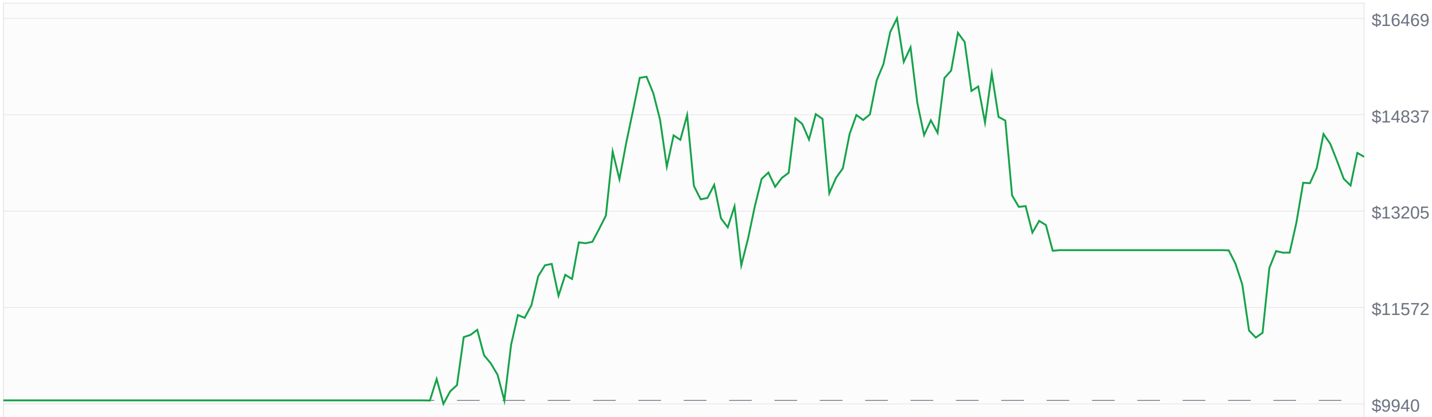
BACKTEST REPORT

Backtest #46627 · SM · EVO_EVOEVOEVOE_v788

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 on SM shows a +41.20% return with a perfect 100% win rate, yet the 32.83% drawdown and sample size of only two trades indicate extreme statistical unreliability rather than a robust edge. Such a narrow sample cannot support the reported Sharpe ratio of 1.21, as the results likely reflect overfitting to specific price anomalies rather than a sustainable market advantage. The strategy's apparent effectiveness is purely hypothetical until validated by a larger dataset across varying market conditions. The immediate next step is to run a walk-forward analysis on at least 500 trades to verify if the high win rate and returns persist outside the initial test period.

ADDITIONAL METRICS

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