LATINOS TRADING

BACKTEST REPORT

Backtest #46928 · SM · EVO_EVOEVOEVOG_v486

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 EVO_EVOEVOEVOG_v486 strategy on SM delivered a +41.20% return, but the 100% win rate across only two trades is statistically meaningless and likely a result of overfitting or lucky noise. A maximum drawdown of 32.83% reveals extreme tail risk exposure that the high Sharpe ratio of 1.21 fails to capture given the negligible sample size. Institutional standards demand a minimum of 50 trades to validate any alpha, making this performance profile unreliable for live deployment. We must expand the lookback period or adjust entry filters to ensure robustness before capitalizing on this signal.

ADDITIONAL METRICS

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