LATINOS TRADING

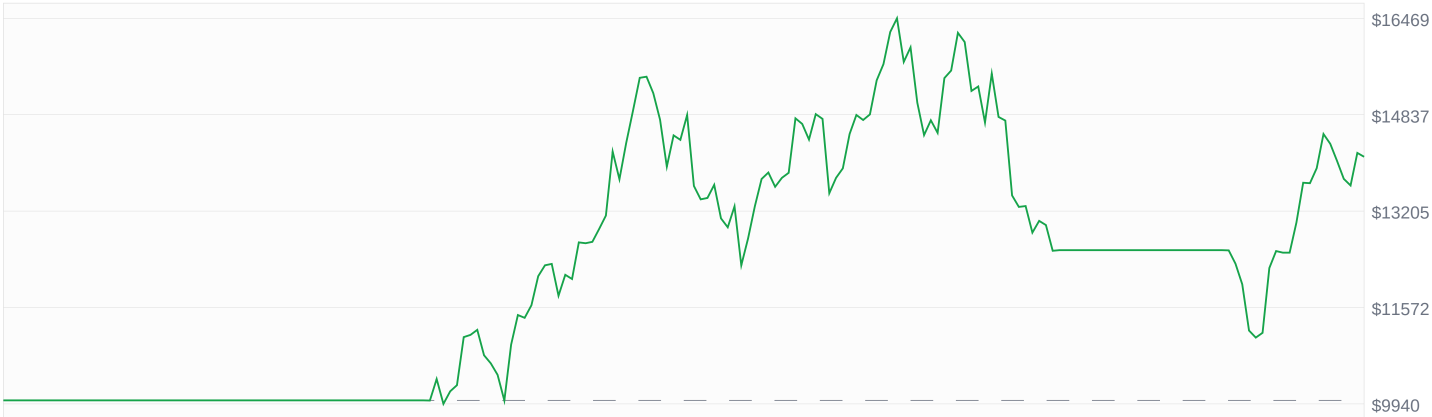
BACKTEST REPORT

Backtest #49039 · SM · EVO_EVOEVOEVOE_v1949

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, making statistical significance nonexistent. While the 41.20% return and 1.21 Sharpe ratio appear attractive, a 32.83% drawdown indicates extreme volatility risk inherent in such a small sample. Relying on this data is dangerous because the strategy has not proven resilience across diverse market conditions. The next logical step is expanding the test to at least 100 trades to validate the win rate and smooth out the equity curve. Until then, treat these results as a hypothesis requiring rigorous validation rather than a confirmed edge.

ADDITIONAL METRICS

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

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