LATINOS TRADING

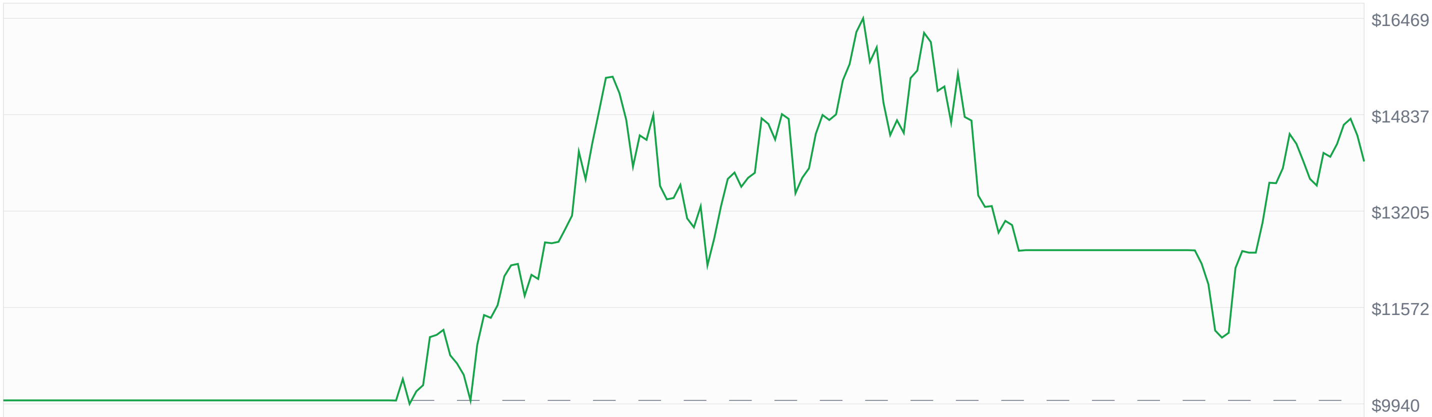
BACKTEST REPORT

Backtest #57355 · SM · EVO_EVOEVOEVOE_v787

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	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 on just two trades, inflating the 40.41% ROI while masking extreme vulnerability with a 32.83% drawdown. This sample size is statistically insignificant, rendering the 1.19 Sharpe ratio unreliable as a true measure of risk-adjusted performance. The strategy likely overfits specific noise rather than capturing a robust market edge given the lack of trade diversity. We must retest on a longer historical window with stricter entry filters to validate whether the high win rate is sustainable or a statistical anomaly.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

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