LATINOS TRADING

BACKTEST REPORT

Backtest #47412 · SM · EVO_EVOEVOEVOE_v848

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_EVOEVOEVOE_v848 strategy on SM achieved a 41.20% ROI with a perfect 100% win rate, yet this flawless record is statistically unreliable due to only two total trades. A 32.83% maximum drawdown indicates excessive volatility risk that the current sample size cannot validate, rendering the 1.21 Sharpe ratio misleading. The extreme concentration of trades suggests the strategy lacks robustness against varied market conditions and potential overfitting. Before deploying capital, you must expand the backtest window or adjust parameters to generate a larger dataset for meaningful risk assessment.

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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