LATINOS TRADING

BACKTEST REPORT

Backtest #50087 · SM · EVO_EVOEVOEVOE_v1876

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_v1876 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet this result is statistically unreliable given only two trades executed. A maximum drawdown of 32.83% indicates severe vulnerability to a single adverse move, which the current sample size cannot capture. A Sharpe ratio of 1.21 is misleadingly optimistic without evidence of consistent performance across varied market regimes. The next step is to expand the sample by running a robustness test against out-of-sample data to validate if the strategy generalizes beyond these two specific instances.

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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