LATINOS TRADING

BACKTEST REPORT

Backtest #52065 · SM · EVO_EVOEVOEVOG_v1679

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for SM using strategy EVO_EVOEVOEVOG_v1679 shows a 43.36% ROI with a perfect 100% win rate, yet this statistical edge is entirely unreliable due to a sample size of only two trades. The 32.83% maximum drawdown reveals significant exposure to volatility during adverse market conditions, undermining the apparent safety of the strategy's high Sharpe ratio. Such low trade counts preclude any meaningful assessment of strategy robustness or risk-adjusted performance over varying market regimes. To validate this approach, we must expand the backtesting window to include a full market cycle and incorporate walk-forward analysis to detect parameter overfitting.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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