LATINOS TRADING

BACKTEST REPORT

Backtest #55784 · SM · EVO_EVOEVOEVOE_v2120

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2120 strategy delivered a +46.62% return on the SM asset with a perfect 100% win rate, yet this flawless record is statistically meaningless given only two trades were executed. A 32.83% maximum drawdown despite a 1.32 Sharpe ratio suggests extreme volatility exposure or overfitting to a narrow sample size that fails to generalize. The lack of diversity in trade outcomes masks potential tail risks that could severely impact live performance under normal market conditions. The next step is to validate this logic on a longer historical period with stricter constraints to ensure robustness beyond a single winning sequence.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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