LATINOS TRADING

BACKTEST REPORT

Backtest #55818 · SM · EVO_EVOEVOEVOE_v2259

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_v2259 strategy on SM generated a +46.62% return with a perfect 100% win rate, yet this statistical confidence is illusory given only two trades were executed. A maximum drawdown of 32.83% exposes significant volatility risk that the current sample size fails to capture, rendering the 1.32 Sharpe ratio unreliable for live deployment. Without a larger dataset, the strategy's robustness remains unproven against varying market regimes. The immediate next step is to run a walk-forward analysis or extend the lookback period to validate performance across more distinct market conditions.

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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