LATINOS TRADING

BACKTEST REPORT

Backtest #47492 · SM · EVO_EVOEVOEVOE_v669

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_v669 strategy generated a robust 41.20% ROI on SM with a 1.21 Sharpe ratio, yet the 100% win rate across only two trades severely undermines statistical confidence. A maximum drawdown of 32.83% suggests high volatility exposure that was not fully realized in this minimal sample, making the results anecdotal rather than predictive. One critical next step is to expand the backtest window to include diverse market regimes and verify if the strategy maintains its edge outside this specific period. Without a larger trade history, current performance metrics are statistically insignificant for institutional deployment.

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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