LATINOS TRADING

BACKTEST REPORT

Backtest #51114 · SM · EVO_EVOEVOEVOE_v522

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 EVO_EVOEVOEVOE_v522 strategy on SM delivered a +43.36% return with a perfect 100% win rate, yet the statistical significance is critically low due to only two trades. A 32.83% maximum drawdown paired with a 1.26 Sharpe ratio suggests that while the sample was profitable, the risk-adjusted performance is insufficient for institutional deployment. Such a small dataset cannot validate the robustness of the entry logic against varying market regimes or slippage. The next step is to backtest this strategy over a longer historical window to increase the trade count and verify if the high win rate is an outlier or a genuine edge.

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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