LATINOS TRADING

BACKTEST REPORT

Backtest #55856 · SM · EVO_EVOEVOEVOE_v2256

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_v2256 strategy on SM delivered a +46.62% ROI with a perfect 100% win rate and a 1.32 Sharpe ratio, but these metrics stem from only two trades, rendering the sample size statistically insignificant. A 32.83% maximum drawdown reveals extreme volatility exposure that the small sample size fails to capture, creating an illusion of safety. Relying on this data for live deployment is dangerous due to high overfitting risk and lack of robustness across market regimes. We must immediately expand the test set or adjust entry filters to validate performance before risking real capital.

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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