LATINOS TRADING

BACKTEST REPORT

Backtest #51630 · SM · EVO_EVOEVOEVOE_v789

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_v789 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant. A maximum drawdown of 32.83% indicates substantial volatility exposure, while a Sharpe ratio of 1.26 lacks robustness without sufficient trade frequency to validate risk-adjusted returns. The results suggest the signal logic may be overfitting to a specific market regime rather than capturing a sustainable edge. We must expand the backtest horizon or reduce lookback periods to gather enough data points for reliable performance attribution.

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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