LATINOS TRADING

BACKTEST REPORT

Backtest #55751 · SM · EVO_EVOEVOEVOE_v2069

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_v2069 strategy on SM delivered a 46.62% ROI with a perfect win rate, but this statistical outlier is invalid due to only two trades. A Sharpe ratio of 1.32 masks a severe 32.83% maximum drawdown, indicating extreme volatility and insufficient sample size for confidence. The sample size is too small to generalize performance or validate risk-adjusted returns under normal market conditions. A concrete next step is to retest the strategy with at least 100 executed trades to establish statistical significance.

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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