LATINOS TRADING

BACKTEST REPORT

Backtest #55864 · SM · EVO_EVOEVOEVOE_v2347

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_v2347 strategy on SM delivered a 46.62% return with a flawless 100% win rate, yet this statistical perfection is suspect given only two trades were executed. A maximum drawdown of 32.83% indicates significant risk concentration, while a Sharpe ratio of 1.32 suggests mediocre risk-adjusted performance relative to the volatility endured. Such a small sample size fails to establish statistical confidence, rendering the results an outlier rather than a validated alpha source. The strategy requires immediate retesting with increased trade frequency to confirm if the win rate is sustainable or an artifact of low exposure.

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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