LATINOS TRADING

BACKTEST REPORT

Backtest #55618 · SM · EVO_EVOEVOEVOE_v2271

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_v2271 strategy on SM shows a perfect 100% win rate but this is statistically meaningless given only two trades occurred. A 32.83% drawdown despite zero losses suggests a single losing position wiped out gains, indicating extreme volatility exposure rather than strategy failure. The 1.32 Sharpe ratio is deceptively low because the sample size is insufficient to calculate true risk-adjusted returns. We must expand the backtest horizon or adjust stop-loss logic to validate performance across market regimes.

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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