LATINOS TRADING

BACKTEST REPORT

Backtest #53657 · SM · EVO_EVOEVOEVOE_v1763

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_v1763 strategy on SM shows a +46.62% return with a perfect 100% win rate, yet a max drawdown of 32.83% suggests extreme risk concentration. A Sharpe ratio of 1.32 is moderate but meaningless given only two trades were executed during the simulation. Such a small sample size provides zero statistical confidence that these results will replicate under real market conditions. The strategy likely relies on a narrow, non-generalizable edge rather than robust alpha generation. The immediate next step is to expand the backtest window and optimize parameters to ensure the strategy survives broader 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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