LATINOS TRADING

BACKTEST REPORT

Backtest #48753 · SM · EVO_EVOEVOEVOE_v2304

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2304 strategy on SM generated a +41.20% return with a flawless 100% win rate, yet this statistical perfection stems from only two trades, rendering the sample size insufficient for any meaningful confidence interval. The elevated max drawdown of 32.83% suggests high volatility exposure, while a Sharpe ratio of 1.21 indicates moderate risk-adjusted returns that are not statistically significant without more data points. Relying on such a sparse dataset creates a dangerous illusion of robustness, making the strategy's apparent efficacy highly unreliable for institutional deployment. The immediate next step is to execute a forward walk-forward analysis to validate performance consistency across different market

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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