LATINOS TRADING

BACKTEST REPORT

Backtest #48279 · SM · EVO_EVOEVOEVOE_v875

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_v875 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet this statistical anomaly is mathematically meaningless given only two trades were executed. A max drawdown of 32.83% indicates severe volatility exposure that was likely absent due to the tiny sample size, rendering the 1.21 Sharpe ratio unreliable. We must treat this result as a data point rather than a confirmed alpha signal, as the lack of statistical power prevents any real confidence in the strategy's edge. The next step is to expand the backtest window or adjust parameters to generate a minimum of 100 trades for robust validation.

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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