LATINOS TRADING

BACKTEST REPORT

Backtest #52570 · SM · EVO_EVOEVOEVOE_v1692

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 strategy generated a 46.62% return on SM, yet the 100% win rate across only two trades renders the statistical significance negligible. A 32.83% drawdown exposes severe tail risk that a single sample size cannot adequately quantify or validate. While the 1.32 Sharpe ratio suggests efficient risk-adjusted returns, the lack of trade diversity makes this result unreliable for institutional deployment. The primary failure lies in the overfitting risk inherent to such a small dataset lacking robustness against market volatility. We must execute a comprehensive walk-forward analysis on a larger historical range to confirm whether these parameters generalize beyond this specific sample.

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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