LATINOS TRADING

BACKTEST REPORT

Backtest #36250 · SM · EVO_EVOEVOEVOE_v771

ROI	Sharpe	Win Rate	Max Drawdown
+37.81%	1.15	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for strategy EVO_EVOEVOE_v771 on SM shows a theoretical +37.81% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. A maximum drawdown of 32.83% indicates extreme risk exposure that contradicts the apparent safety of a flawless win rate in such a short horizon. The high Sharpe ratio of 1.15 is misleading without verifying if the returns are driven by a single outlier trade rather than consistent alpha. We must expand the sample size by running a walk-forward analysis or increasing the lookback period to validate if this strategy generates robust signals beyond a lucky setup.

ADDITIONAL METRICS

CAGR	**37.81%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13785.06**

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