LATINOS TRADING

BACKTEST REPORT

Backtest #45334 · SM · EVO_EVOEVOEVOE_v2365

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_v2365 strategy generated a +41.20% ROI on SM with a 100% win rate, yet the 32.83% max drawdown reveals extreme instability. Such a perfect win rate is statistically impossible with only two trades, indicating a severe overfitting or survivorship bias that invalidates the Sharpe ratio of 1.21. The sample size is too small to confirm strategy robustness, making the apparent profitability misleading and highly risky in live markets. We must immediately run a walk-forward analysis with a larger dataset to verify if these returns are reproducible beyond this narrow window.

ADDITIONAL METRICS

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