LATINOS TRADING

BACKTEST REPORT

Backtest #51460 · SM · EVO_EVOWEBIDEA_v379

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v379 strategy on SM achieved a 100% win rate and +43.36% ROI, but only across two trades, rendering the Sharpe of 1.26 and zero drawdown statistically meaningless. A perfect win rate with such a tiny sample size is a classic overfitting artifact that fails to generalize to live market conditions. The massive 32.83% drawdown reported in the metadata contradicts the trade count, suggesting a data integrity error or a theoretical worst-case scenario rather than realized loss. We must reject this result until we expand the backtest window to hundreds of trades for robust validation. Next, re-run the strategy on a longer historical dataset to filter out noise and verify if the edge persists beyond this lucky sample.

ADDITIONAL METRICS

CAGR	43.36%
Sortino Ratio	0.97
Turnover	4.94x
Total Trades	2
Initial Capital	$10000.00
Final Capital	$14340.32

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