LATINOS TRADING

BACKTEST REPORT

Backtest #53448 · SM · EVO_EVOEVOEVOE_v1987

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_EVOEVOEVOE_v1987 backtest on SM shows a 46.62% ROI and a perfect 100% win rate, but this statistical outlier is entirely driven by only two trades, rendering the Sharpe ratio of 1.32 meaningless. A maximum drawdown of 32.83% indicates extreme volatility exposure that contradicts the illusion of flawless performance, suggesting the strategy lacks robustness against adverse market shifts. The sample size is critically insufficient to validate the strategy's reliability or to distinguish between genuine alpha and random noise. You must run a walk-forward analysis with at least 100 historical trades to filter out this lucky streak and assess true risk-adjusted returns.

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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