LATINOS TRADING

BACKTEST REPORT

Backtest #53918 · SM · EVO_EVOEVOEVOE_v2015

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_v2015 backtest on SM shows a perfect 100% win rate and 46.62% ROI, yet the single-trade sample size renders these metrics statistically insignificant and prone to extreme variance. The 100% win rate with only two trades is a classic overfitting artifact that fails to capture real market dynamics or slippage. While the 1.32 Sharpe ratio looks attractive, the 32.83% drawdown reveals severe tail risk in a scenario that never materialized during testing. To validate this strategy, you must run a walk-forward analysis on at least 100 historical trades to assess true robustness.

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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