LATINOS TRADING

BACKTEST REPORT

Backtest #51559 · SM · EVO_EVOEVOEVOE_v1831

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_EVOEVOEVOE_v18311 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, yet the sample of only two trades renders these metrics statistically insignificant and prone to extreme overfitting. The 1.26 Sharpe ratio indicates reasonable risk-adjusted returns, but a 32.83% maximum drawdown reveals severe volatility and lack of resilience during adverse market moves. Relying on such a narrow dataset creates a false sense of security, as the strategy has not been proven to survive varied market cycles or liquidity shocks. You must execute a fresh backtest on an extended historical period with at least five hundred trades to validate if this high win rate is a genuine edge or a lucky coincidence.

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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