LATINOS TRADING

BACKTEST REPORT

Backtest #49463 · SM · EVO_EVOEVOEVOE_v1835

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_v1835 strategy on SM delivered a 41.20% ROI with a perfect 100% win rate, yet this flawless record is statistically meaningless given only two trades executed. A 32.83% maximum drawdown suggests severe volatility exposure that a single pair of wins completely masked, making the 1.21 Sharpe ratio unreliable for risk assessment. You must expand the sample size by running a walk-forward analysis or increasing trade frequency to validate whether this edge persists outside these specific conditions. Without more data points, the strategy remains unproven despite its impressive headline numbers.

ADDITIONAL METRICS

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

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