LATINOS TRADING

BACKTEST REPORT

Backtest #51893 · SM · EVO_EVOEVOEVOE_v698

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_v698 strategy generated a +43.36% ROI with a perfect 100% win rate on a sample of only two trades, which is statistically insufficient to confirm robustness. While the 1.26 Sharpe ratio suggests favorable risk-adjusted returns, the 32.83% maximum drawdown indicates extreme volatility exposure that could wipe out gains in a live market. Such a high win rate with minimal trade count often signals overfitting or lack of stress testing against varied market regimes. The next step is to run a forward walk-forward analysis on SM over 60 days to validate if the strategy maintains its edge beyond this short 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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