LATINOS TRADING

BACKTEST REPORT

Backtest #51997 · SM · EVO_EVOEVOEVOE_v747

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_EVOEVOE_v747 strategy on SM delivered a +43.36% return with a perfect win rate, but a max drawdown of 32.83% and a sample of only two trades severely limit statistical confidence. Achieving a 100% win rate on such a tiny dataset is likely a statistical anomaly rather than a robust edge, making the high Sharpe ratio of 1.26 misleading. The extreme drawdown suggests significant volatility risk that the current parameters fail to manage effectively. You must run a walk-forward analysis on at least 100 trades to validate if this performance is reproducible or just luck.

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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