

LATINOS TRADING

BACKTEST REPORT

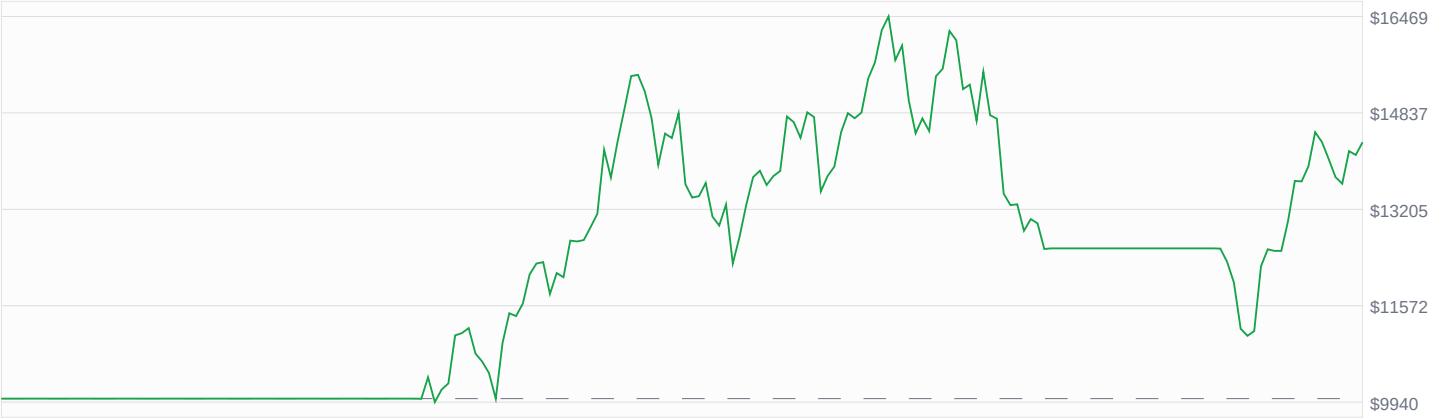


Backtest #51997 · SM · EVO_EVOEVOE_v747

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