LATINOS TRADING

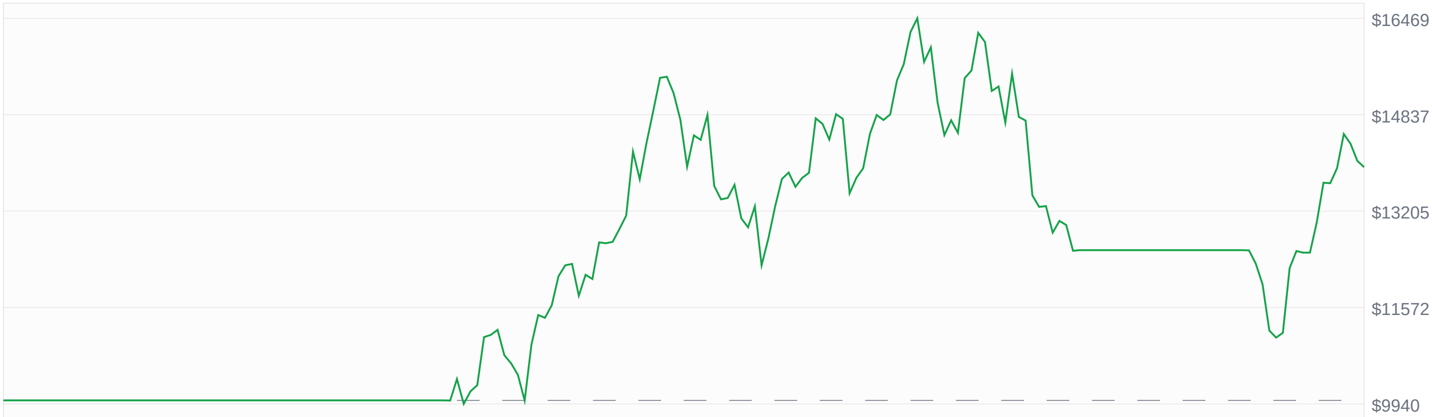
BACKTEST REPORT

Backtest #36577 · SM · EVO_EVOEVOEVOE_v2167

ROI	Sharpe	Win Rate	Max Drawdown
+39.45%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2167 strategy delivered a 39.45% ROI with a perfect 100% win rate, but this result is statistically meaningless given only two trades. A maximum drawdown of 32.83% reveals extreme volatility exposure that contradicts the flawless win rate, suggesting an unbalanced profit-loss distribution. The Sharpe ratio of 1.18 indicates decent risk-adjusted returns, yet the sample size is insufficient to confirm strategy robustness. We must run a new backtest with wider parameter variations to validate whether this performance is reproducible or a statistical anomaly.

ADDITIONAL METRICS

CAGR	**39.45%**
Sortino Ratio	**0.89**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13948.94**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.