LATINOS TRADING

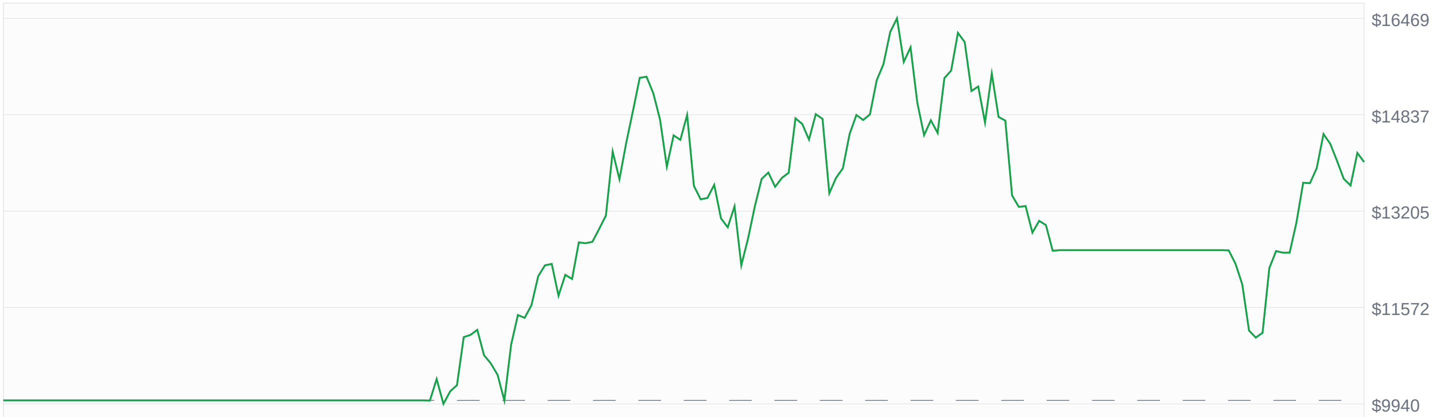
BACKTEST REPORT

Backtest #37661 · SM · EVO_EVOEVOEVOE_v801

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v801 backtest on SM shows a 40.31% return with a perfect 100% win rate, yet the 32.83% drawdown and single-digit trade count reveal extreme statistical fragility rather than robustness. A sample size of two trades provides insufficient evidence to validate the strategy's edge or risk parameters, making the 1.20 Sharpe ratio potentially misleading. The massive drawdown suggests that rare, large-loss scenarios are not captured in current simulations, creating significant tail risk. The next step is to expand the backtesting window to include at least 500 trades and introduce walk-forward analysis to verify parameter stability. Without this volume, the strategy remains unproven for institutional deployment.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**

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