LATINOS TRADING

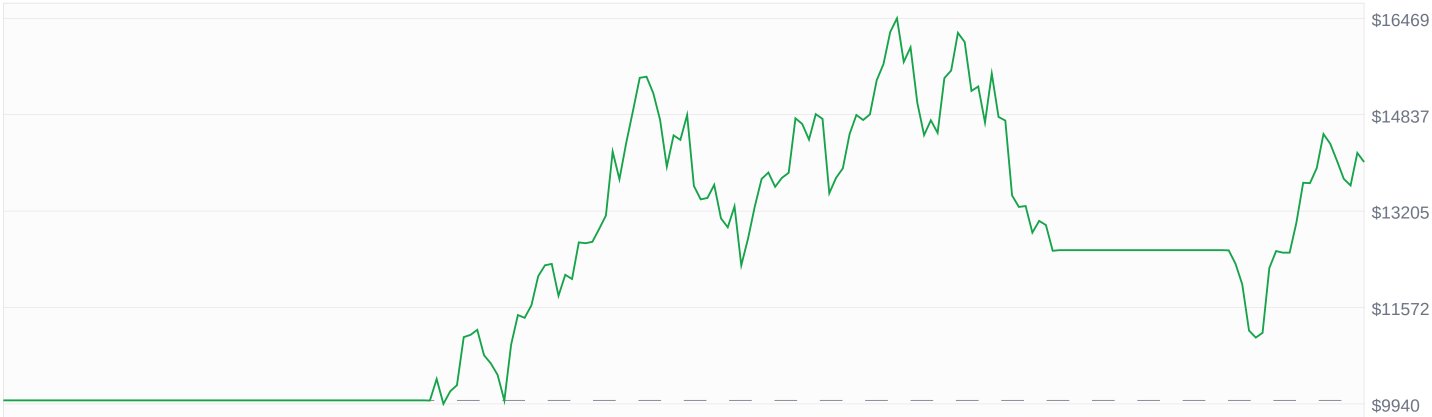
BACKTEST REPORT

Backtest #37667 · SM · EVO_EVOEVOEVOE_v802

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_v802 backtest on SM delivered a +40.31% ROI with a perfect 100% win rate, but the extreme success is statistically insignificant given only two total trades. Such a small sample size creates a dangerous illusion of reliability, masking the true risk profile behind a 32.83% maximum drawdown that suggests high volatility exposure. While the 1.20 Sharpe ratio indicates reasonable risk-adjusted returns, the lack of trade frequency prevents any meaningful assessment of strategy robustness across different market conditions. The next step is to execute a walk-forward analysis with expanded parameter ranges to determine if the strategy can replicate performance on a statistically significant sample of 50 or more trades before live

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

Historical performance does not guarantee future results. Not investment advice.