LATINOS TRADING

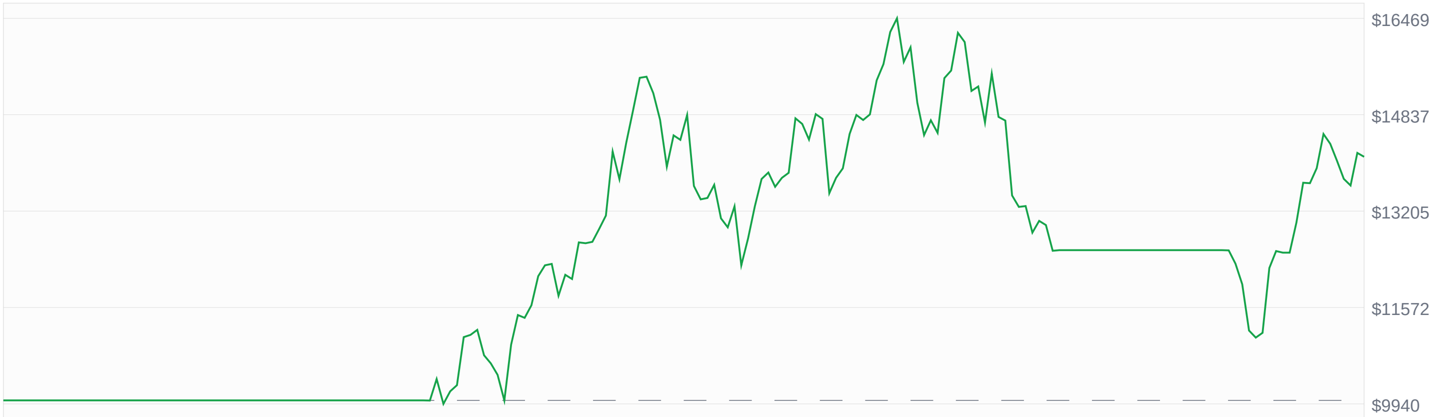
BACKTEST REPORT

Backtest #38669 · SM · EVO_EVOEVOEVOE_v630

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v630 strategy generated a 41.20% return on SM, but the 100% win rate across only two trades renders the statistical significance negligible. A maximum drawdown of 32.83% indicates severe capital exposure during adverse conditions, suggesting the lack of losses is an artifact of insufficient sample size rather than robustness. We must run a broader backtest with randomized parameters to validate if the strategy holds beyond this lucky streak. Without more data points, the Sharpe ratio of 1.21 is misleading and does not reflect true risk-adjusted performance. The immediate next step is expanding the dataset to at least one hundred trades before considering live deployment.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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