LATINOS TRADING

BACKTEST REPORT

Backtest #51344 · SM · EVO_EVOEVOEVOE_v608

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_EVOEVOEVOE_v608 backtest shows a deceptive 100% win rate driven by only two trades, rendering the 43.36% ROI statistically insignificant. While the 1.26 Sharpe ratio suggests some risk-adjusted efficiency, the 32.83% maximum drawdown reveals severe volatility exposure masked by an overly small sample size. This result lacks the statistical confidence required for institutional deployment due to the high variance inherent in such limited trade history. Consequently, expanding the strategy's testing window or adjusting entry filters to generate a larger trade distribution is the necessary next step.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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