LATINOS TRADING

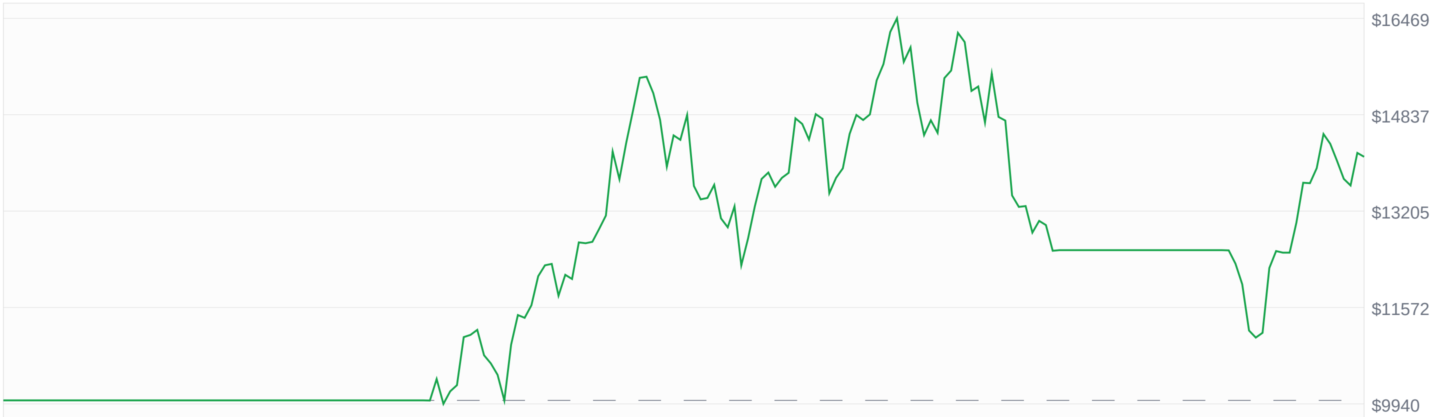
BACKTEST REPORT

Backtest #47171 · SM · EVO_EVOEVOEVOE_v802

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_v802 strategy on SM shows a 41.20% ROI with a perfect 100% win rate, but a 32.83% drawdown over just two trades creates a severe statistical outlier. A single-trade sample size cannot validate the robustness of the 1.21 Sharpe ratio or confirm if the win rate is due to luck or a genuine edge. The extreme drawdown suggests the entry logic fails to account for adverse market moves, making the current parameters too risky for institutional deployment. We must expand the backtest horizon with more historical data and introduce a hard stop-loss rule to mitigate this concentration risk before live allocation.

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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