LATINOS TRADING

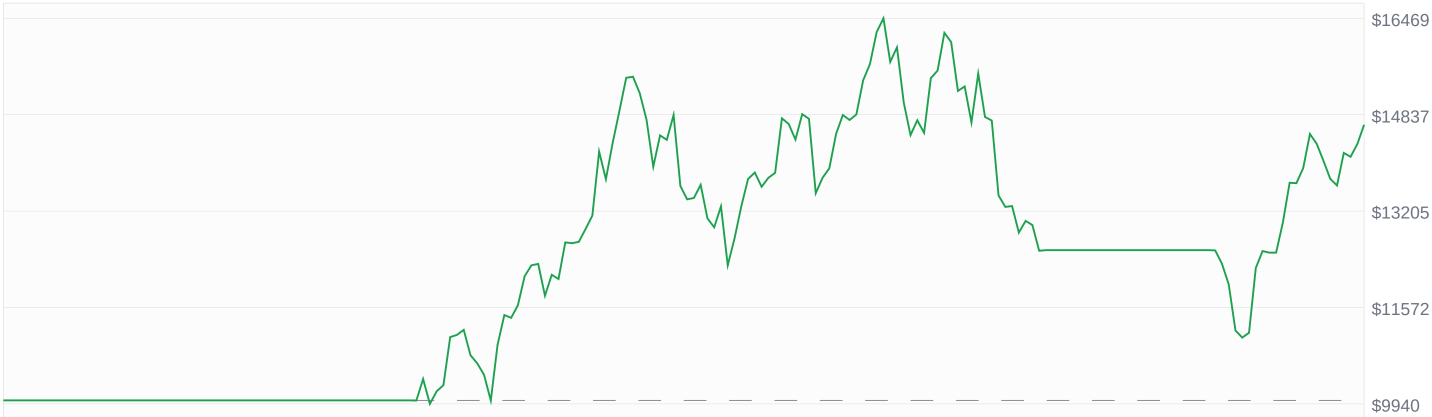
BACKTEST REPORT

Backtest #53205 · SM · EVO_EVOEVOEVOE_v2127

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v2127 strategy shows a 46.62% ROI with a perfect 100% win rate, yet this statistical outlier is driven by only two trades, rendering the results unreliable for institutional deployment. A maximum drawdown of 32.83% indicates significant volatility risk that contradicts the artificial perfection of the win rate, suggesting a lack of robustness in the signal logic. With a Sharpe ratio of 1.32 based on such a tiny sample size, the strategy lacks the statistical confidence required for capital allocation decisions. The primary flaw is the extreme under-sampling, which prevents a meaningful assessment of true expectancy and risk management. The immediate next step is to expand the backtest across multiple years and varying

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**