LATINOS TRADING

BACKTEST REPORT

Backtest #51830 · SM · EVO_EVOEVOEVOE_v669

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_v669 strategy shows extreme statistical fragility with only two trades, rendering the 100% win rate and 43.36% ROI meaningless for risk assessment. While the initial profit target was met, the 32.83% maximum drawdown reveals a catastrophic loss of capital on a single failed attempt. A Sharpe ratio of 1.26 is misleading without sufficient trade history to confirm consistency across market regimes. We must expand the sample size by adjusting the lookback period or volatility filter before deploying live capital. Next steps involve running a walk-forward analysis to validate stability under varying market conditions.

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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