LATINOS TRADING

BACKTEST REPORT

Backtest #40801 · SM · EVO_EVOEVOEVOE_v2317

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_v2317 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, but this result is statistically meaningless given only two trades. A 32.83% maximum drawdown combined with a Sharpe ratio of 1.21 suggests that while the strategy avoided losses, it is highly leveraged and prone to catastrophic failure. The sample size is far too small to validate the robustness of the entry logic or the risk parameters. We must immediately run a walk-forward analysis with a larger dataset to confirm whether these metrics hold under varying market regimes.

ADDITIONAL METRICS

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

Generated 2026-09-01T07:26:12Z · latinostrading.com