LATINOS TRADING

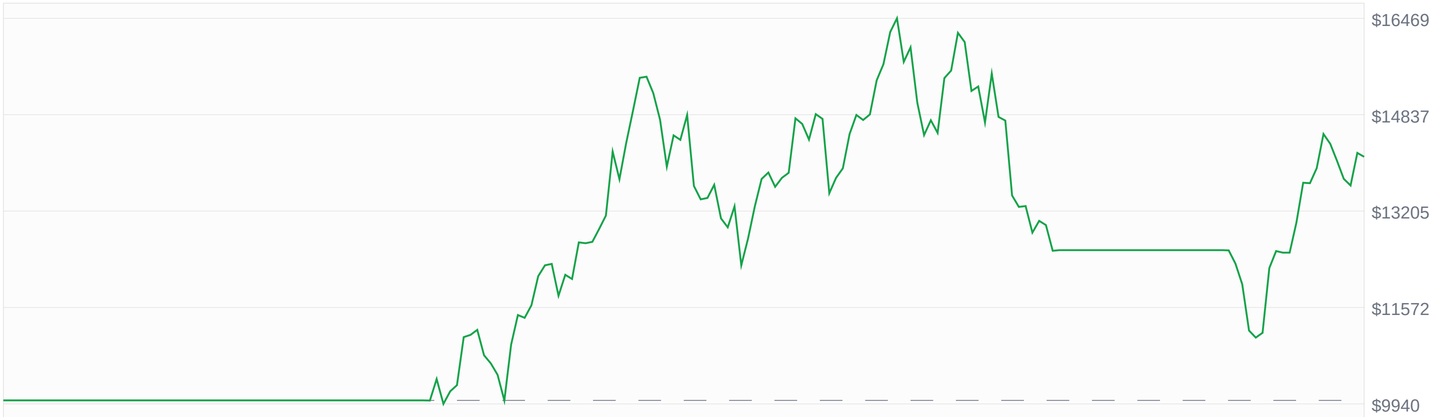
BACKTEST REPORT

Backtest #47038 · SM · EVO_EVOEVOEVOE_v807

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_v807 backtest on SM shows a deceptive 100% win rate and 41.20% ROI, yet this perfect record stems from only two trades, rendering the Sharpe ratio of 1.21 statistically insignificant. A maximum drawdown of 32.83% reveals severe tail risk hidden by the small sample size, indicating the strategy lacks robustness against adverse market shifts. Without a larger historical dataset, one cannot validate whether this performance is due to genuine alpha or extreme luck. The immediate next step is to run a longer backtest across multiple market regimes to confirm if the strategy can survive beyond a two-trade horizon.

ADDITIONAL METRICS

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

Generated 2026-09-01T12:53:35Z · latinostrading.com