LATINOS TRADING

BACKTEST REPORT

Backtest #47758 · SM · EVO_EVOEVOEVOE_v876

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_v876 strategy on SM generated a 41.20% return with a perfect win rate, yet the sample size of only two trades renders the 1.21 Sharpe ratio statistically insignificant. A 32.83% maximum drawdown suggests extreme volatility exposure despite the lack of losses, indicating a high-risk profile with no diversification. This result is likely an outlier rather than a robust alpha, as the strategy has not yet proven resilience across varied market conditions. Future testing must prioritize expanding the trade count to validate the strategy's consistency before any capital deployment.

ADDITIONAL METRICS

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

Generated 2026-09-01T15:24:50Z · latinostrading.com