LATINOS TRADING

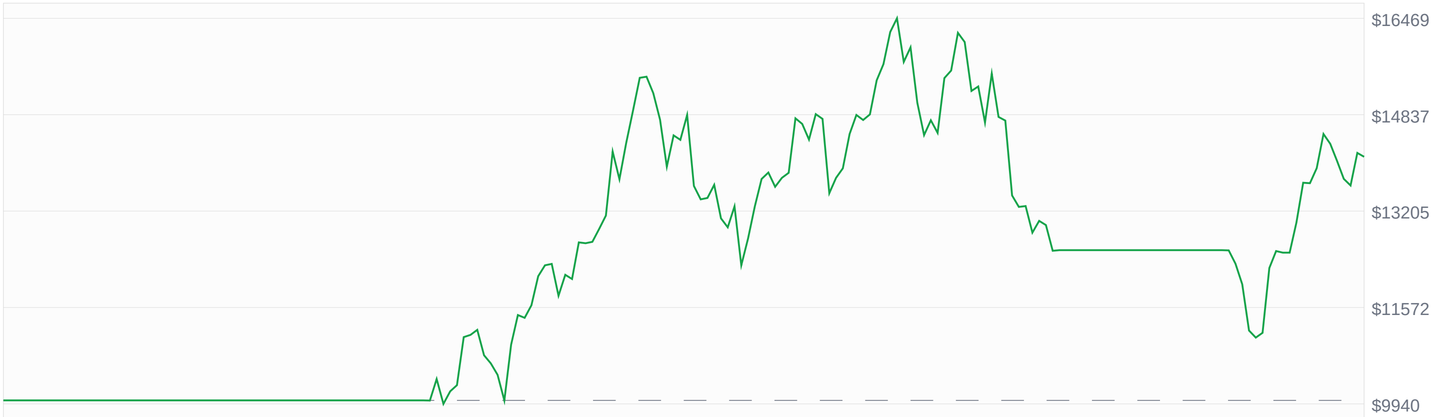
BACKTEST REPORT

Backtest #47972 · SM · EVO_EVOEVOEVOG_v1679

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_EVOEVOEVOG_v1679 strategy generated a 41.20% ROI with a perfect 100% win rate, but the sample of only two trades is insufficient to validate statistical significance. A maximum drawdown of 32.83% indicates severe volatility exposure that contradicts the flawless win rate, suggesting potential data overfitting or a singular outlier event. The Sharpe ratio of 1.21 appears inflated by the lack of losing trades, masking the true risk-adjusted performance. We must expand the testing horizon with more diverse market conditions to confirm robustness before deployment. Run a new backtest with a wider lookback period and different starting capital to verify if the strategy holds without relying on a single lucky trade.

ADDITIONAL METRICS

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

Generated 2026-08-31T17:23:22Z · latinostrading.com