LATINOS TRADING

BACKTEST REPORT

Backtest #38913 · SM · EVO_EVOEVOEVOE_v752

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 backtest for the EVO_EVOEVOE_v752 strategy on SM shows a 41.2% ROI but suffers from severe sample bias due to only two trades. A perfect 100% win rate with a 32.8% drawdown in such a small sample is statistically meaningless and likely overfits noise. The low Sharpe ratio of 1.21 indicates that returns were not generated with efficient risk adjustment relative to volatility. Given the extreme drawdown, the strategy lacks robustness and fails to protect capital during adverse market conditions. The immediate next step is to expand the test period or increase trade frequency to validate if this performance can be replicated.

ADDITIONAL METRICS

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

Generated 2026-08-30T11:19:24Z · latinostrading.com