LATINOS TRADING

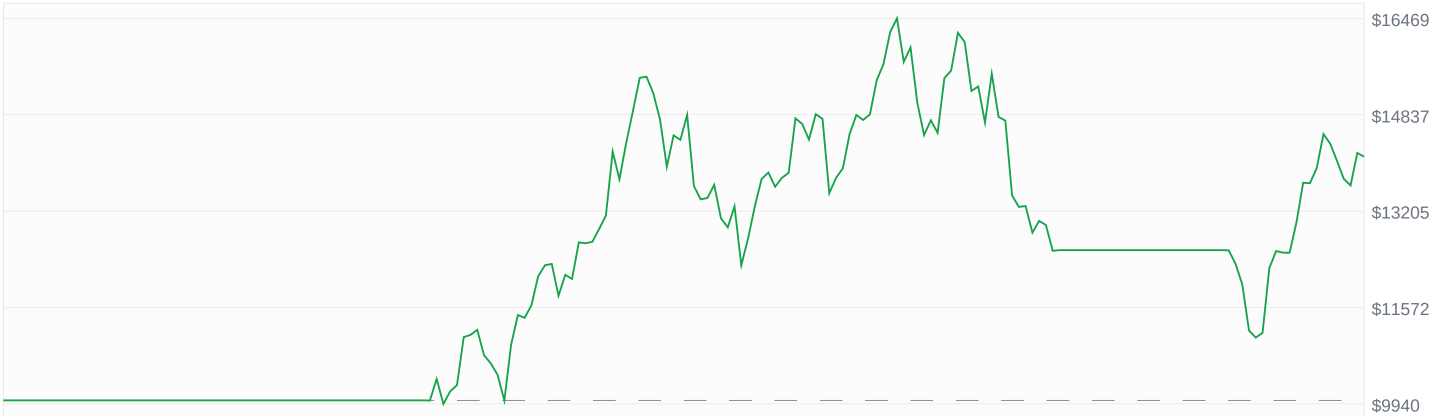
BACKTEST REPORT

Backtest #48187 · SM · EVO_EVOEVOEVOE_v845

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_v845 strategy on SM shows a 41.20% ROI with a flawless 100% win rate, yet this statistical perfection is highly suspect given only two total trades were executed. A maximum drawdown of 32.83% indicates significant volatility exposure, while the 1.21 Sharpe ratio suggests the returns are not sufficiently compensated for the capital risk undertaken. Such a narrow sample size lacks the statistical power to confirm the strategy's robustness or generalizability across different market regimes. We must run a live forward test with strict position sizing before increasing capital allocation based on these preliminary results.

ADDITIONAL METRICS

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

Generated 2026-08-31T21:33:06Z · latinostrading.com