LATINOS TRADING

BACKTEST REPORT

Backtest #51400 · SM · EVO_EVOEVOEVOE_v650

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v650 strategy on SM delivered a nominal +43.36% ROI with a perfect 100% win rate, yet the sample of only two trades renders statistical significance impossible. A maximum drawdown of 32.83% reveals extreme volatility exposure that the current win rate fails to mitigate, suggesting a severe overfit to specific market noise rather than robust alpha. The Sharpe ratio of 1.26 appears inflated by the lack of loss data, masking the true risk profile inherent in such a sparse equity curve. You must expand the sample size through walk-forward analysis to validate whether this performance generalizes across different market regimes. Proceed with caution until you can demonstrate consistent profitability over a larger trade

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

Generated 2026-09-01T19:25:41Z · latinostrading.com