LATINOS TRADING

BACKTEST REPORT

Backtest #52644 · SM · EVO_EVOEVOEVOE_v1952

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1952 strategy on SM delivered a +46.62% ROI with a perfect 100% win rate, yet the sample size of just two trades renders these metrics statistically meaningless and prone to overfitting. A maximum drawdown of 32.83% reveals significant exposure to adverse price swings, indicating that the current logic fails to properly manage risk during volatile periods despite its apparent simplicity. While the Sharpe ratio of 1.32 suggests acceptable risk-adjusted returns in theory, it cannot compensate for the lack of robustness in such a limited dataset. We must expand the backtest horizon and introduce walk-forward analysis to validate if this performance holds across different market regimes before any live deployment.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.