LATINOS TRADING

BACKTEST REPORT

Backtest #46016 · SM · EVO_EVOEVOEVOE_v2295

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_v2295 strategy shows a +41.20% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant and prone to severe overfitting. A maximum drawdown of 32.83% despite flawless wins suggests extreme volatility exposure or unrealistic slippage assumptions in the simulation environment. The low trade count prevents reliable estimation of the Sharpe ratio or true expectancy, making the 1.21 figure misleading for live deployment. We must immediately expand the test set using walk-forward analysis to verify robustness across different market regimes before considering capital allocation.

ADDITIONAL METRICS

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

Generated 2026-09-01T03:36:43Z · latinostrading.com