LATINOS TRADING

BACKTEST REPORT

Backtest #51798 · SM · EVO_EVOEVOEVOE_v843

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_v843 backtest on SM shows a deceptive +43.36% return driven by a single 100% win rate across only two trades, which statistically lacks sample size confidence. While the strategy successfully avoided any losses in this narrow window, the maximum drawdown of 32.83% indicates significant volatility exposure that the current parameters do not account for. A Sharpe ratio of 1.26 confirms positive risk-adjusted returns, but the low trade count makes the equity curve highly sensitive to future market shifts. To validate robustness, run a walk-forward analysis with 20% parameter perturbations to stress-test performance across different volatility regimes.

ADDITIONAL METRICS

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

Generated 2026-09-02T03:22:26Z · latinostrading.com