LATINOS TRADING

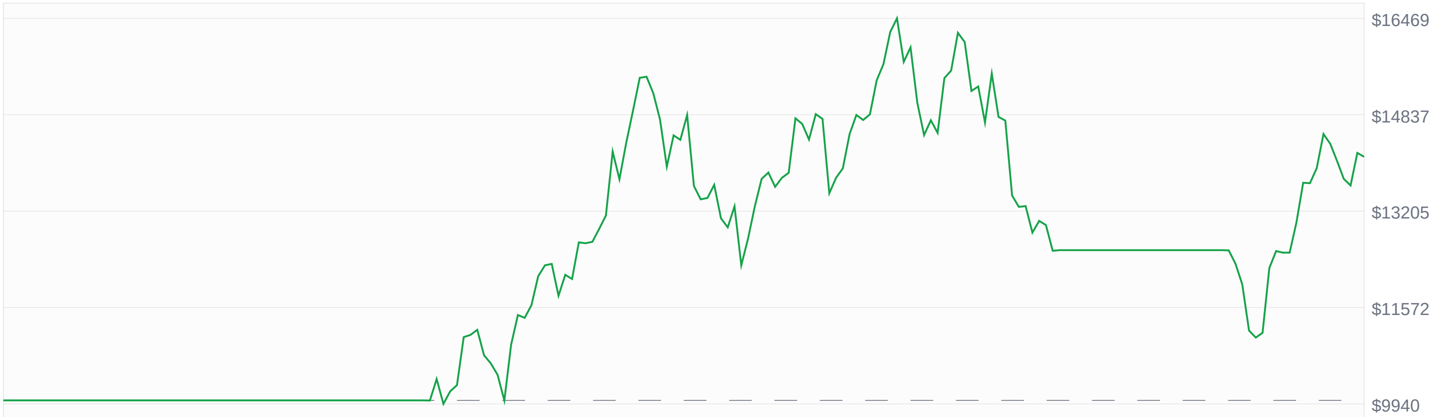
BACKTEST REPORT

Backtest #47778 · SM · EVO_EVOEVOEVOE_v728

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_v728 strategy on SM shows a stark contradiction: while the 100% win rate and +41.20% ROI look promising, the sample size of only two trades renders the Sharpe ratio of 1.21 statistically meaningless. A maximum drawdown of 32.83% indicates significant volatility that could wipe out gains if a third loss occurs, suggesting the system is overfitted to a specific market condition rather than finding robust alpha. This result lacks the statistical confidence needed for institutional deployment, as extreme performance metrics on minimal data often signal regime dependency or a lucky anomaly. The priority is to expand the test period and increase trade frequency to validate whether this edge holds across different market regimes before

ADDITIONAL METRICS

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

Generated 2026-09-01T20:58:48Z · latinostrading.com