LATINOS TRADING

BACKTEST REPORT

Backtest #49174 · SM · EVO_EVOEVOEVOE_v2413

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_v2413 strategy on SM delivered a 41.20% gain with a perfect 100% win rate, yet the 32.83% maximum drawdown on only two trades reveals extreme fragility. Such a low trade count renders the Sharpe ratio of 1.21 statistically insignificant and suggests the backtest is likely overfitting to noise rather than capturing a robust alpha. The apparent perfection is a red flag indicating a lack of statistical confidence, as true market resilience requires surviving significant loss scenarios. A concrete next step is to expand the sample size by testing the strategy across multiple assets or time periods to validate its edge before any live deployment.

ADDITIONAL METRICS

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

Generated 2026-09-01T05:02:58Z · latinostrading.com