LATINOS TRADING

BACKTEST REPORT

Backtest #45968 · SM · EVO_EVOEVOEVOE_v1830

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 strategy posted a 41.2% ROI on the SM asset, yet the 100% win rate across only two trades is statistically insignificant and likely indicative of overfitting or survivorship bias. A maximum drawdown of 32.83% suggests the single losing trade was catastrophic, exposing a critical lack of risk management in the original design. With such a narrow sample size, the reported 1.21 Sharpe ratio is unreliable and does not reflect true risk-adjusted performance under varied market conditions. We must expand the backtest window or introduce walk-forward analysis to validate if this edge holds outside these specific two instances.

ADDITIONAL METRICS

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

Generated 2026-08-31T05:51:38Z · latinostrading.com