LATINOS TRADING

BACKTEST REPORT

Backtest #49742 · SM · EVO_EVOEVOEVOE_v1684

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_v1684 strategy on SM shows a +41.20% return, but a 100% win rate across only two trades indicates severe overfitting rather than robust edge. A 32.83% maximum drawdown paired with a Sharpe ratio of 1.21 suggests the model captures noise instead of sustainable alpha. With such a tiny sample size, statistical significance is nonexistent, making the apparent profitability an artifact of survivorship bias. To validate performance, run a walk-forward analysis on a larger dataset to ensure the strategy holds under unseen market conditions.

ADDITIONAL METRICS

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

Generated 2026-09-01T01:08:30Z · latinostrading.com