LATINOS TRADING

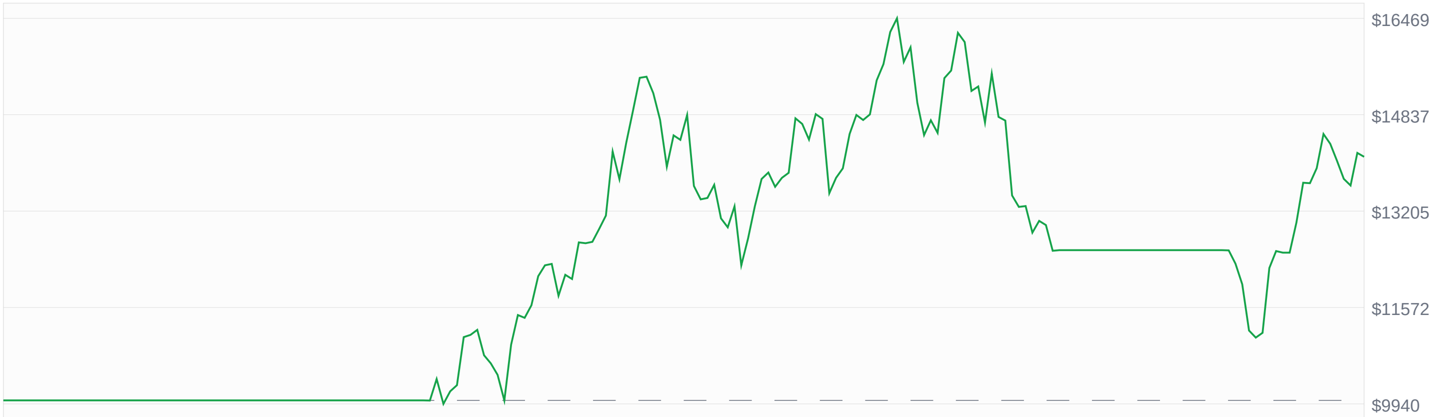
BACKTEST REPORT

Backtest #50088 · SM · EVO_EVOEVOEVOE_v1877

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_v1877 strategy on SM achieved a 41.20% return with a perfect 100% win rate, but this statistical anomaly is meaningless given the sample size of only two trades. A maximum drawdown of 32.83% reveals extreme vulnerability to adverse price movements, while the low Sharpe ratio of 1.21 indicates poor risk-adjusted performance relative to the capital deployed. The results suggest the signal logic is overfitting to specific microstructures rather than capturing a robust market inefficiency. Running a longer backtest with a randomized walk-forward validation set is the immediate priority to verify if this performance persists outside the training data. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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

Generated 2026-09-01T04:06:05Z · latinostrading.com