LATINOS TRADING

BACKTEST REPORT

Backtest #55117 · SM · EVO_EVOEVOEVOE_v2026

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2026 strategy on SM delivered a 46.62% return with a perfect 100% win rate, yet the 32.83% maximum drawdown and low Sharpe ratio of 1.32 suggest extreme fragility. Such a flawless win rate across only two trades indicates a severe overfitting problem where the model likely captured noise rather than genuine market inefficiency. The sample size is statistically insignificant, rendering these metrics unreliable for live deployment without substantial expansion of historical data. You must retrain the model using a broader parameter sweep to verify consistency and reduce variance before considering any allocation.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**