LATINOS TRADING

BACKTEST REPORT

Backtest #55396 · SM · EVO_EVOEVOEVOE_v2173

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_v2173 backtest on SM shows a misleading 100% win rate driven by only two trades, rendering the results statistically insignificant and prone to overfitting. While the 46.62% ROI and positive Sharpe ratio of 1.32 look attractive, a 32.83% drawdown reveals severe volatility that was likely ignored by the small sample size. We cannot trust these metrics as predictive indicators without expanding the test period to capture various market regimes and liquidity conditions. The next step is mandatory: run a robustness check with a larger dataset and stricter filters to ensure the strategy survives real-world noise.

ADDITIONAL METRICS

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

Generated 2026-09-03T09:41:08Z · latinostrading.com