LATINOS TRADING

BACKTEST REPORT

Backtest #38858 · SM · EVO_EVOEVOEVOE_v725

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_v725 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown and only two total trades reveal a statistically insignificant sample size that cannot support institutional confidence. The single trade's extreme profitability likely stems from outlier volatility rather than a robust, replicable edge, as the lack of diversification exposes the capital to disproportionate risk. While the Sharpe ratio of 1.21 suggests favorable risk-adjusted returns, the narrow dataset prevents meaningful validation of the strategy's stability across different market regimes. The critical next step is to expand the backtest window significantly and test the logic against at least fifty trades to ensure the

ADDITIONAL METRICS

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