LATINOS TRADING

BACKTEST REPORT

Backtest #55129 · SM · EVO_EVOEVOEVOE_v2025

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_v2025 strategy on SM delivered exceptional returns with a 100% win rate and a 1.32 Sharpe ratio, yet these metrics are statistically unreliable due to only two trades executed. A maximum drawdown of 32.83% suggests significant volatility exposure that the limited sample size fails to capture adequately. While the initial capital grew to $14,666.15, the lack of trade frequency prevents robust assessment of strategy resilience across different market conditions. The next step is to extend the backtest period or reduce position sizing to validate performance over a larger sample before live deployment.

ADDITIONAL METRICS

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

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