LATINOS TRADING

BACKTEST REPORT

Backtest #55119 · 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% ROI and a perfect 100% win rate, yet this statistical certainty is dangerously misleading given only two trades were executed. The 32.83% maximum drawdown reveals significant volatility exposure that was not mitigated by the narrow sample size, making the 1.32 Sharpe ratio unreliable for institutional deployment. Extrapolating these results to live markets is premature because the lack of drawdown diversity suggests the model has not yet encountered realistic adverse conditions. We must immediately run a walk-forward analysis with a larger parameter set to validate robustness before committing capital. This strategy requires more historical stress testing to confirm whether its

ADDITIONAL METRICS

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