# LATINOS TRADING

## BACKTEST REPORT

Backtest #55622 · SM · EVO_EVOEVOEVOE_v2159

| 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_v2159 strategy on SM generated a 46.62% return with a flawless 100% win rate, but this perfect record stems from a sample size of only two trades, which statistically invalidates the observed performance. A maximum drawdown of 32.83% indicates significant volatility exposure that the current sample fails to capture, rendering the 1.32 Sharpe ratio unreliable for live deployment. Without additional trades, the strategy's robustness remains unproven and likely overfitted to specific market noise rather than genuine alpha. Before committing capital, a forward test or expanded backtest on a broader timeframe is essential to validate risk parameters.

## ADDITIONAL METRICS

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

Generated 2026-09-02T11:54:25Z · latinostrading.com