LATINOS TRADING

BACKTEST REPORT

Backtest #50558 · SM · EVO_EVOEVOEVOE_v1911

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1911 strategy generated a +43.36% return on Symbol SM with a flawless 100.0% win rate, driven by only two trades. However, a 32.83% maximum drawdown exposes severe tail risk, suggesting the entry logic lacks robustness against market reversals. With merely two trades, the 1.26 Sharpe ratio and perfect win rate are statistically insignificant and likely overfit to specific historical noise. You must expand the backtest sample size across multiple years to validate if this performance is replicable or an anomaly. The immediate next step is to backtest the strategy on a longer timeframe to determine if the high volatility is a consistent feature or an outlier.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**