LATINOS TRADING

BACKTEST REPORT

Backtest #53023 · SM · EVO_EVOEVOEVOE_v1975

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 SM backtest for EVO_EVOEVOE_v1975 shows a deceptive +46.62% ROI driven by two trades that achieved a perfect 100% win rate. However, the 32.83% maximum drawdown exposes extreme tail risk that the current sample size cannot statistically validate with confidence. Such a high win rate on only two trades is likely a statistical anomaly rather than a robust edge, rendering the 1.32 Sharpe ratio unreliable for live deployment. We must run a larger sample simulation or refine entry filters to prevent similar volatility spikes. The strategy requires stricter stop-loss mechanics before any capital is committed to real markets.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.