LATINOS TRADING

BACKTEST REPORT

Backtest #52786 · SM · EVO_EVOEVOEVOE_v1871

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_v1871 strategy on SM shows a deceptive 100% win rate and 46.62% ROI driven by a single entry, creating a statistically insignificant sample for institutional deployment. A 32.83% drawdown despite one winning trade suggests extreme volatility exposure or a catastrophic loss in a different market regime. The low Sharpe ratio of 1.32 confirms that returns are not sufficiently diversified to justify capital allocation at scale. Before live execution, we must run a walk-forward analysis with at least 1,000 simulated trades to validate consistency across varying market conditions.

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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