LATINOS TRADING

BACKTEST REPORT

Backtest #55695 · SM · EVO_EVOEVOEVOE_v2188

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_EVOEVOE_v2188 strategy on SM achieved a 46.62% ROI with a perfect 100% win rate across only two trades, yet the 32.83% maximum drawdown reveals extreme vulnerability to adverse price action. This result lacks statistical confidence due to the minimal sample size, rendering the high Sharpe ratio of 1.32 potentially misleading and indicating an overfit or lucky outlier rather than a robust edge. The approach failed to balance profitability with risk containment, exposing the portfolio to unacceptable volatility for institutional standards. The critical next step is expanding the parameter sweep to include stop-loss mechanisms and retesting on higher-frequency data to validate performance across diverse 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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