LATINOS TRADING

BACKTEST REPORT

Backtest #51321 · SM · EVO_EVOEVOEVOE_v1938

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_v1938 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, yet the sample size of only two trades creates severe statistical overfitting risk. A max drawdown of 32.83% suggests extreme exposure concentration, while the 1.26 Sharpe ratio is misleadingly inflated by the lack of losing trades in this minimal dataset. This result is likely a curve fit to historical noise rather than a robust alpha signal, as two data points cannot validate a strategy's resilience. The next step is to expand the lookback period or introduce randomization to test if these parameters survive out-of-sample validation.

ADDITIONAL METRICS

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

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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.