LATINOS TRADING

BACKTEST REPORT

Backtest #36478 · SM · EVO_EVOWEBIDEA_v364

ROI	Sharpe	Win Rate	Max Drawdown
+39.45%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v364 strategy generated +39.45% ROI on SM with a perfect 100% win rate, yet the max drawdown of 32.83% exposes extreme tail risk in only two trades. A Sharpe ratio of 1.18 is mediocre given the sample size, as statistical significance requires a minimum of 50–100 trades to validate robustness. The strategy appears overfitted to specific market conditions rather than capturing a persistent alpha factor. Next, run a walk-forward analysis with expanded parameters to reduce overfitting before live deployment.

ADDITIONAL METRICS

CAGR	**39.45%**
Sortino Ratio	**0.89**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13948.94**

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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.