LATINOS TRADING

BACKTEST REPORT

Backtest #36516 · SM · EVO_EVOWEBIDEA_v391

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_v391 backtest for SM shows a +39.45% ROI with a perfect win rate, but a 32.83% drawdown on only two trades creates extreme statistical noise. A Sharpe ratio of 1.18 is misleading without volume, as the strategy likely failed to filter false breakouts rather than capturing sustained trends. The sample size is too small to trust the win rate, indicating the system lacks robustness against market noise or regime shifts. Next, we must expand the parameter space and run a walk-forward analysis to validate performance across different market conditions before 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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