LATINOS TRADING

BACKTEST REPORT

Backtest #38026 · SM · EVO_EVOWEBIDEA_v352

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for Strategy EVO_EVOWEBIDEA_v352 on SM shows a 41.20% ROI and a perfect 100% win rate, driven by only two trades. However, the extreme win rate combined with a 32.83% maximum drawdown indicates severe overfitting and a lack of statistical robustness given the tiny sample size. A Sharpe ratio of 1.21 is mediocre in this context, suggesting that the apparent efficiency is likely spurious rather than indicative of genuine alpha. We must increase the historical data window and introduce random walk simulations to verify if these results hold under different market regimes. The next step is to run a new backtest with expanded parameters and a stricter penalty for drawdown to validate any edge before live deployment.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**