LATINOS TRADING

BACKTEST REPORT

Backtest #37709 · SM · EVO_EVOWEBIDEA_v313

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v313 strategy delivered a +40.31% ROI on SM with a flawless 100% win rate, yet this perfect record is statistically meaningless given only two trades. A max drawdown of 32.83% exposes significant tail risk that the high Sharpe ratio of 1.20 fails to capture without a larger sample size. We must expand the backtest horizon to validate whether this performance is robust or a result of overfitting to a narrow dataset. The next step is to run a walk-forward analysis to stress-test entry and exit parameters across different market regimes. Until then, the strategy lacks the statistical confidence required for institutional deployment.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**