# LATINOS TRADING

## BACKTEST REPORT

Backtest #37763 · SM · EVO_EVOWEBIDEA_v412

| 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_v412 backtest on SM shows a misleading 100% win rate driven by a sample size of only two trades, rendering the results statistically insignificant and prone to overfitting. While the 40.31% ROI and 1.20 Sharpe ratio look promising, the 32.83% max drawdown reveals substantial volatility risk that the strategy failed to capture in this limited window. The extreme variance suggests the strategy lacks robustness against adverse market regimes, making the current performance unreliable for institutional deployment. We must expand the test dataset to at least 50 trades across multiple market cycles to validate the edge and verify risk-adjusted returns.

## ADDITIONAL METRICS

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

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