LATINOS TRADING

BACKTEST REPORT

Backtest #38759 · SM · EVO_WEBIDEA_v1617

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 EVO_WEBIDEA_v1617 strategy on SM generated a +41.20% return with a perfect 100% win rate, yet this result is statistically meaningless due to only two trades. A 32.83% maximum drawdown reveals extreme tail risk that completely offsets the theoretical Sharpe ratio of 1.21, indicating a lack of robustness in the signal logic. The sample size is too small to validate performance across varying market regimes, making the equity curve untrustworthy for institutional deployment. We must run a new backtest with walk-forward analysis and at least 1,000 simulated trades to confirm if the strategy can survive adverse conditions.

ADDITIONAL METRICS

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

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