LATINOS TRADING

BACKTEST REPORT

Backtest #41160 · SM · EVO_WEBIDEA_v2096

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_v2096 strategy on SM generated a 41.20% ROI with a perfect 100% win rate, driven by just two trades that doubled in value. This flawless performance is statistically meaningless given the tiny sample size, as the extreme 32.83% drawdown reveals severe volatility risk masked by short-term luck. A Sharpe ratio of 1.21 is acceptable but offers no insight into stability without more data points to smooth the equity curve. We must run a longer backtest on higher frequency data to validate signal robustness and eliminate outlier dependency. The next step is stress-testing the entry logic against historical crash events to ensure survival beyond a lucky streak.

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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