LATINOS TRADING

BACKTEST REPORT

Backtest #45985 · SM · EVO_EVOWEBIDEA_v412

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_EVOWEBIDEA_v412 strategy on SM generated a +41.20% ROI with a perfect 100% win rate, yet this result is statistically meaningless due to only two trades. A 32.83% maximum drawdown exposes critical tail risk that the perfect win rate completely masks, rendering the Sharpe ratio of 1.21 misleading. Confidence in this performance is effectively zero because the sample size is too small to validate the strategy against normal market regimes. The next step is to expand the backtest window or adjust stop-loss parameters to ensure the strategy survives adverse market conditions 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**