LATINOS TRADING

BACKTEST REPORT

Backtest #51061 · SM · EVO_EVOWEBIDEA_v421

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v421 strategy on SM generated a +43.36% ROI with a perfect 100% win rate, yet this statistical outlier is likely a sample size artifact given only two trades were executed. The 1.26 Sharpe ratio indicates reasonable risk-adjusted returns, but the 32.83% maximum drawdown reveals significant tail risk inherent in such concentrated exposure. We must treat these metrics with skepticism until the strategy survives a larger sample across multiple market regimes to confirm robustness. The immediate priority is to expand the backtest window to validate whether the high win rate is a fluke or a structural feature. This approach will provide the statistical confidence required to consider live deployment.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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