LATINOS TRADING

BACKTEST REPORT

Backtest #47128 · SM · EVO_EVOWEBIDEA_v421

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_v421 strategy on SM generated a 41.20% ROI with a perfect 100% win rate, but the sample size of only two trades renders these results statistically insignificant and prone to extreme overfitting. Despite a respectable Sharpe ratio of 1.21, the maximum drawdown of 32.83% indicates substantial volatility risk that contradicts the illusion of safety provided by the win rate. Such a small dataset fails to capture market regime changes or slippage, making the final capital projection unreliable for live deployment. A prudent next step is to run a walk-forward analysis on a larger historical dataset to validate whether this edge holds across different market 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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