LATINOS TRADING

BACKTEST REPORT

Backtest #49323 · SM · EVO_EVOWEBIDEA_v301

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_v301 backtest on SM shows a +41.20% ROI with a perfect 100% win rate, but this statistical outlier stems from only two trades, rendering the 1.21 Sharpe ratio and low 32.83% drawdown meaningless for live deployment. Such a small sample size introduces severe overfitting risk where the strategy captures noise rather than genuine alpha, making any performance metrics unreliable indicators of future viability. We must treat these results as a proof of concept rather than operational proof, acknowledging that a single losing trade would have collapsed the entire equity curve. The immediate next step is to expand the sample by testing the strategy against at least 500 historical trades before considering any live capital

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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