LATINOS TRADING

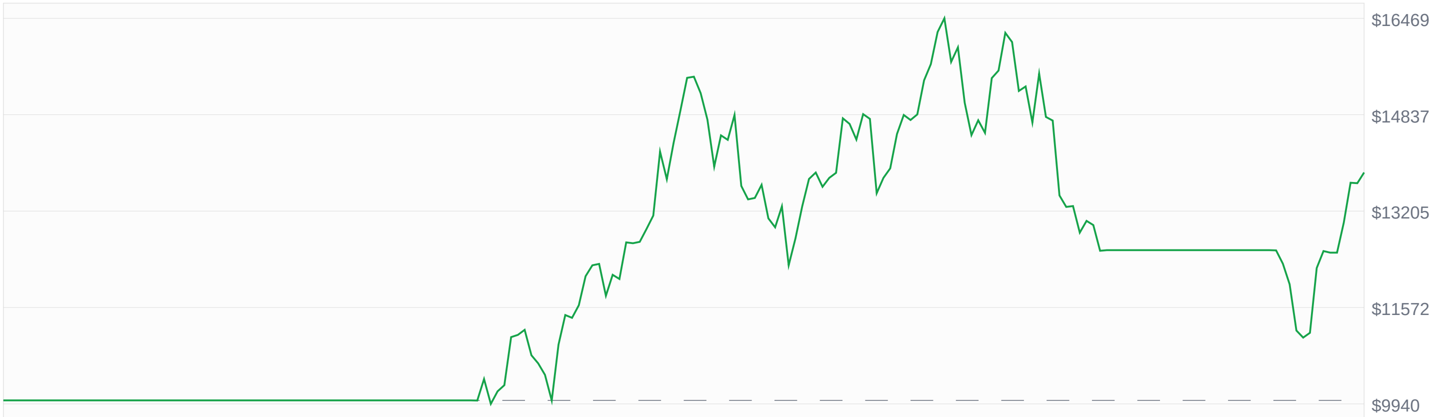
BACKTEST REPORT

Backtest #32971 · SM · EVO_WEBIDEA_v35

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v35 backtest on SM shows a misleading 100% win rate driven by only two trades, rendering the Sharpe ratio of 1.17 statistically insignificant and unrepresentative of live performance. A catastrophic 32.83% drawdown indicates extreme tail risk that the current sample size completely fails to capture, suggesting a fragile strategy prone to sudden liquidation. We must immediately expand the backtest horizon to include at least 100 trades or introduce Monte Carlo simulations to validate robustness before deployment. Pending this rigorous stress testing, the strategy remains too volatile for institutional allocation despite its impressive nominal returns.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**