LATINOS TRADING

BACKTEST REPORT

Backtest #40926 · SM · EVO_WEBIDEA_v2016

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_WEBIDEA_v2016 strategy generated a +41.20% ROI with a perfect 100% win rate on SM, but the sample size of only two trades renders the 1.21 Sharpe ratio statistically insignificant. A maximum drawdown of 32.83% suggests high volatility exposure despite the lack of losing positions, indicating potential overfitting or lucky timing rather than robust edge. Given the extreme variance inherent in such a low trade count, confidence in forward performance remains low until the strategy is stress-tested across more market cycles. The next step is to run a walk-forward analysis or expand the historical lookback period to validate if this performance persists beyond these specific instances. This analysis serves for educational purposes and does

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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