LATINOS TRADING

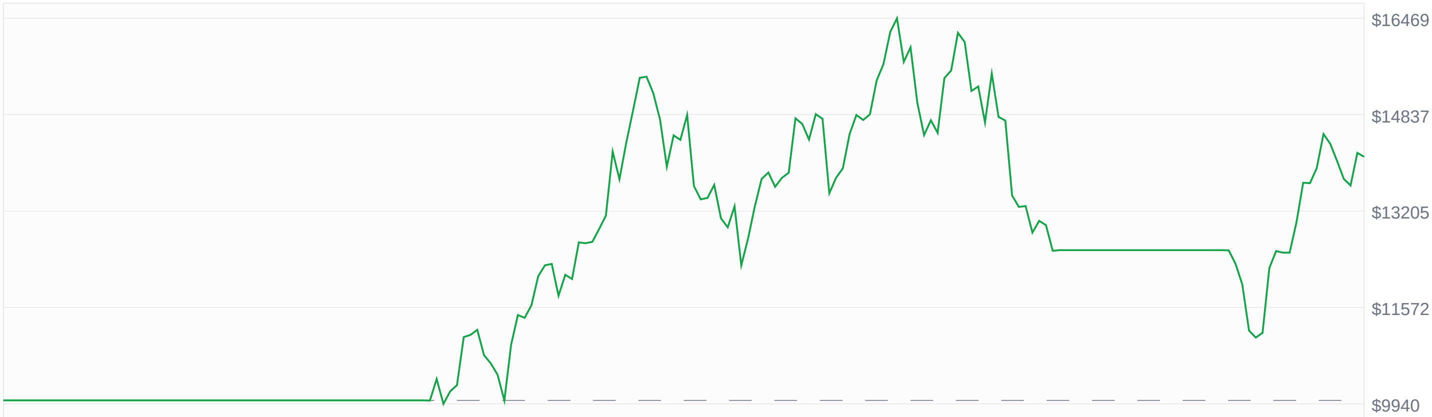
BACKTEST REPORT

Backtest #45121 · SM · EVO_WEBIDEA_v2263

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 backtest for SM under EVO_WEBIDEA_v2263 shows a 41.20% ROI with a perfect 100% win rate, but this sample size of only two trades is statistically insignificant. A 32.83% maximum drawdown suggests high volatility exposure that the strategy has not yet tested under stress, rendering the 1.21 Sharpe ratio unreliable. The strategy likely exploits a specific market anomaly rather than capturing a robust trend, leading to exaggerated performance metrics. We must run a forward simulation or expand the backtest window to validate signal consistency before deployment.

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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