LATINOS TRADING

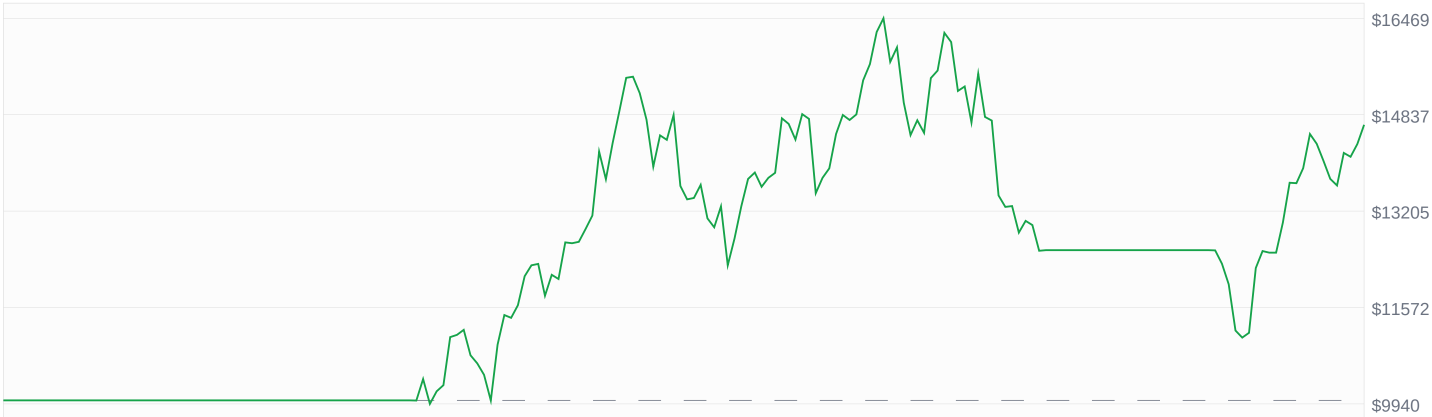
BACKTEST REPORT

Backtest #56226 · SM · EVO_WEBIDEA_v159

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v159 backtest on SM shows a +46.62% ROI and a perfect 100% win rate, but this statistical perfection is meaningless given only two trades were executed. A 32.83% maximum drawdown reveals significant volatility risk that a single-sample backtest cannot quantify reliably. With such a low trade count, the observed Sharpe ratio of 1.32 lacks statistical confidence and likely overfits the specific market conditions. The strategy appears highly sensitive to entry timing rather than robust trend following. Next, run a parameter optimization on SM with a wider interval range to validate if this performance holds under varied market regimes.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**