LATINOS TRADING

BACKTEST REPORT

Backtest #56910 · SM · EVO_WEBIDEA_v94

ROI	Sharpe	Win Rate	Max Drawdown
+47.64%	1.34	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v94 backtest on SM shows a 47.64% ROI with a perfect 100% win rate, but this statistical perfection is meaningless given only two trades. A max drawdown of 32.83% suggests extreme exposure when the trade fails, while the 1.34 Sharpe ratio indicates mediocre risk-adjusted returns relative to that volatility. With such a tiny sample size, the strategy lacks any statistical confidence and is prone to severe overfitting on this specific dataset. The model failed to capture realistic market noise, making these results unrepresentative of live performance. The next step is to expand the test period and introduce random walk noise to validate robustness.

ADDITIONAL METRICS

CAGR	**47.64%**
Sortino Ratio	**1.04**
Turnover	**4.99x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14768.33**

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