LATINOS TRADING

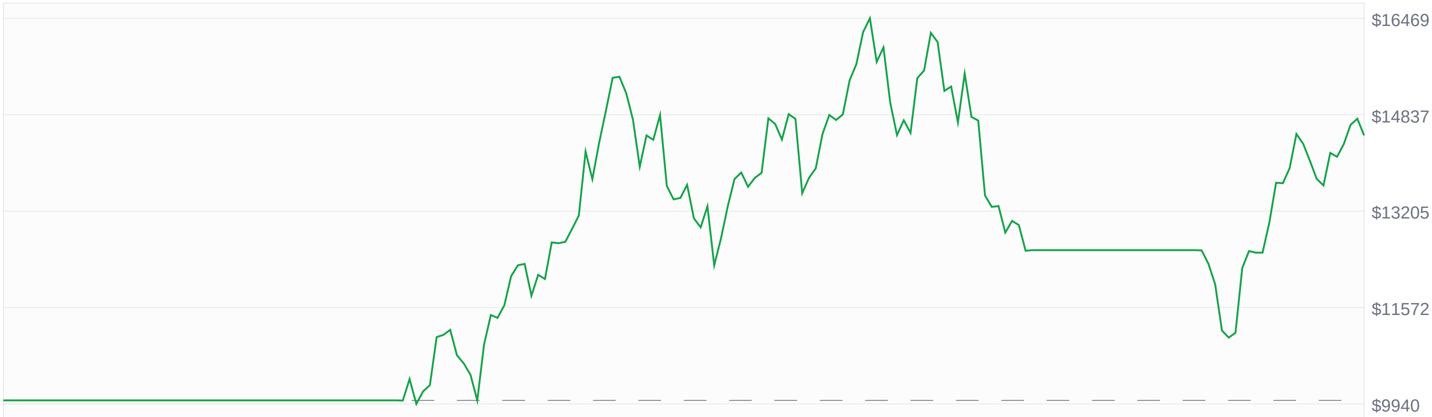
BACKTEST REPORT

Backtest #57063 · SM · EVO_WEBIDEA_v443

ROI	Sharpe	Win Rate	Max Drawdown
+44.82%	1.29	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v443 backtest for SM shows a deceptive 100% win rate, but a sample size of only two trades renders these statistics statistically insignificant and prone to overfitting. While the 44.82% return and 1.29 Sharpe ratio look attractive on paper, the 32.83% drawdown reveals extreme volatility and a lack of robustness against adverse price movements. This result likely captures a specific market anomaly rather than a repeatable alpha, so confidence in the strategy's future performance is negligible. You should immediately expand the backtest to cover a longer historical period or different market regimes to validate the logic. A concrete next step is to run a Monte Carlo simulation or increase the trade count threshold before deploying

ADDITIONAL METRICS

CAGR	**44.82%**
Sortino Ratio	**1.00**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14486.84**