LATINOS TRADING

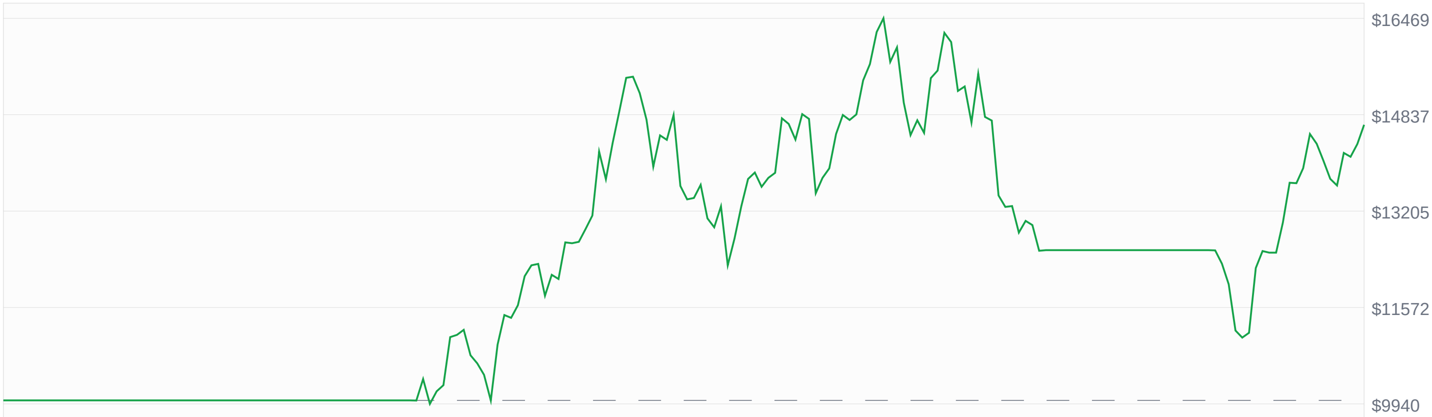
BACKTEST REPORT

Backtest #52249 · SM · EVO_WEBIDEA_v1631

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 strategy on SM delivered a 46.62% gain with a perfect 100% win rate, driven by just two trades. However, a 32.83% maximum drawdown and a low Sharpe of 1.32 reveal extreme volatility and poor risk-adjusted returns. Such a high win rate on only two trades lacks statistical significance and is likely a result of overfitting or lucky outliers. We must expand the sample size across multiple assets to validate if this edge is reproducible. The next step is to run a walk-forward analysis to check for overfitting and optimize entry thresholds.

ADDITIONAL METRICS

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

Generated 2026-09-02T16:06:38Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.