LATINOS TRADING

BACKTEST REPORT

Backtest #56004 · SM · EVO_WEBIDEA_v34

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_v34 backtest on SM shows a 46.62% gain and 100% win rate, but these metrics are statistically meaningless given only two trades. A max drawdown of 32.83% reveals severe risk exposure that a perfect win rate cannot mask. This sample size is too small to validate any edge or calculate a reliable Sharpe ratio despite the reported 1.32 figure. The strategy lacks robustness because it has not been tested against varied market regimes or liquidity conditions. The next step is to expand the lookback period or adjust entry filters to generate a minimum of fifty trades before deploying live capital.

ADDITIONAL METRICS

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