LATINOS TRADING

BACKTEST REPORT

Backtest #56727 · SM · EVO_WEBIDEA_v443

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_v443 backtest on SM shows a 47.64% return with a perfect 100% win rate, yet the 32.83% drawdown and only two trades severely undermine statistical confidence. Such a sample size cannot validate robustness, as the strategy likely overfitted to a specific price range rather than capturing genuine alpha. The high Sharpe ratio of 1.34 is misleading in this context, indicating that returns are driven by a single high-conviction setup rather than consistent execution. We must expand the historical window to validate performance across varying volatility regimes before deploying capital at scale. Run a new simulation with 1000+ trades to confirm if the 100% win rate holds under stress.

ADDITIONAL METRICS

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