LATINOS TRADING

BACKTEST REPORT

Backtest #41092 · SM · EVO_WEBIDEA_v2334

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +41.20% return on SM via EVO_WEBIDEA_v2334 is statistically meaningless due to the tiny sample of just two trades, rendering the 1.21 Sharpe ratio and 100% win rate unreliable. The severe 32.83% max drawdown exposes the strategy's high volatility and poor risk management despite the positive PnL. This result confirms the model can capture upside but lacks robustness across market conditions. You must backtest this logic over at least one hundred trades across varying volatility regimes to establish true statistical significance.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**