LATINOS TRADING

BACKTEST REPORT

Backtest #50008 · SM · EVO_EVOWEBIDEA_v406

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 backtest for SM shows a 41.20% return with a perfect 100% win rate, yet the strategy is statistically unreliable due to only two trades. A 32.83% maximum drawdown indicates excessive volatility risk despite the high Sharpe ratio of 1.21, suggesting a severe overfit to a limited sample. This result lacks institutional confidence because a true regime must withstand significant market noise across hundreds of scenarios. The next logical step is to expand the backtest window to capture diverse market cycles and validate robustness beyond this narrow sample.

ADDITIONAL METRICS

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

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