LATINOS TRADING

BACKTEST REPORT

Backtest #45055 · SM · EVO_EVOEVOEVOE_v2220

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 100% win rate over just two trades is statistically meaningless, masking a severe 32.83% max drawdown that indicates extreme risk exposure. While the 41.20% ROI and 1.21 Sharpe ratio appear attractive, they lack the sample size to prove consistent edge or robustness. This strategy likely suffered significant intra-trade volatility, suggesting poor position sizing or stop-loss placement. You should expand the backtest to at least two hundred trades before considering live deployment.

ADDITIONAL METRICS

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