

LATINOS TRADING

BACKTEST REPORT

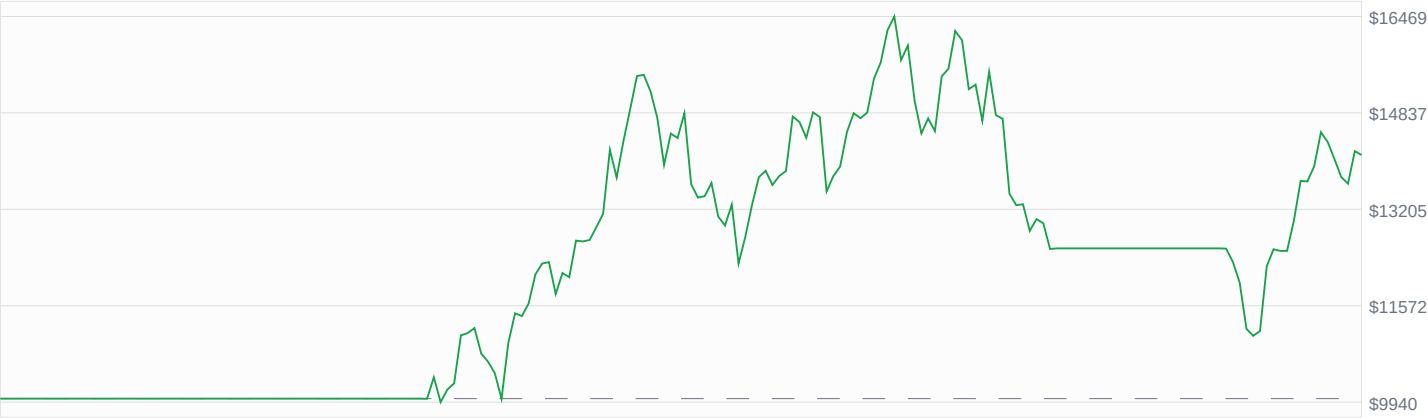


Backtest #45055 · SM · EVO_EVOEVOEVOE_v2220

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