# LATINOS TRADING

## BACKTEST REPORT

Backtest #40535 · SM · EVO_EVOEVOEVOE_v2382

| 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

A 100% win rate over just two trades is statistically meaningless, not evidence of skill. The +41.20% ROI and 1.21 Sharpe ratio are artifacts of the tiny sample, completely undermined by the severe 32.83% drawdown. This strategy lacks robustness, as the high risk-to-reward profile suggests fragile equity curve stability. You cannot claim statistical confidence with N=2, regardless of the favorable outcomes. Increase the backtest window to at least 100 trades to establish a valid Sharpe ratio and drawdown baseline.

### 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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