# LATINOS TRADING

## BACKTEST REPORT

Backtest #40641 · SM · EVO_EVOEVOEVOE_v1919

| 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 and +41.20% ROI are statistically meaningless because they rest on only two trades, which provides zero confidence in the strategy's true edge. A Sharpe ratio of 1.21 is similarly unreliable with such a tiny sample, masking the severe 32.83% max drawdown that indicates high volatility risk. The strategy clearly lacked risk controls during the backtest period, allowing a single losing or volatile sequence to erode significant capital. To validate this approach, you must run a Monte Carlo simulation or extend the test to at least 100 trades to establish a robust baseline 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** |

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