# LATINOS TRADING

## BACKTEST REPORT

Backtest #50822 · SM · EVO_EVOEVOEVOE_v2294

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +43.36% | 1.26 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The strategy delivered exceptional returns with a 100% win rate on SM, yet a max drawdown of 32.83% on just two trades indicates extreme statistical fragility rather than robust alpha. Such a perfect record across a minuscule sample size lacks institutional confidence and likely reflects overfitting to specific noise. The low Sharpe of 1.26 suggests the returns are not adequately compensated for the concentrated risk exposure inherent in this setup. To validate any edge, you must expand the backtest window and test this logic against a larger dataset to filter out outliers.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **43.36%** |
| Sortino Ratio | **0.97** |
| Turnover | **4.94x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14340.32** |