# LATINOS TRADING

## BACKTEST REPORT

Backtest #41350 · SM · EVO_EVOEVOEVOE_v2015

| 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 EVO_EVOEVOEVOE_v2015 strategy generated +41.20% ROI on only two trades, creating a statistically insignificant sample that masks extreme tail risk despite a perfect win rate. A maximum drawdown of 32.83% reveals severe volatility exposure, while a Sharpe ratio of 1.21 is misleading without broader historical context. The results lack robustness because a single losing trade would have erased all gains, indicating an overfit signal or lucky timing rather than sustainable alpha. To validate performance, you must backtest this strategy on a larger dataset with stricter walk-forward analysis to confirm if the edge holds under varied market regimes.

## 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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