LATINOS TRADING

BACKTEST REPORT

Backtest #23458 · ASC · EVO_EVOEVOEVOE_v1796

ROI	Sharpe	Win Rate	Max Drawdown
+18.76%	0.86	66.7%	-16.91%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy yielded a solid 18.76% ROI with a respectable 66.7% win rate, yet the Sharpe ratio of 0.86 suggests suboptimal risk-adjusted performance. A 16.91% max drawdown is concerning relative to the small sample size of only three trades, rendering statistical significance negligible. This tiny dataset cannot validate the strategy's robustness against varying market regimes or structural breaks. Relying on this limited history exposes the portfolio to severe overfitting risks and unquantified tail risk. The immediate next step is to expand the backtest window significantly to increase the trade count for meaningful confidence intervals.

ADDITIONAL METRICS

CAGR	**18.76%**
Sortino Ratio	**0.77**
Turnover	**6.05x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11876.09**

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