

LATINOS TRADING

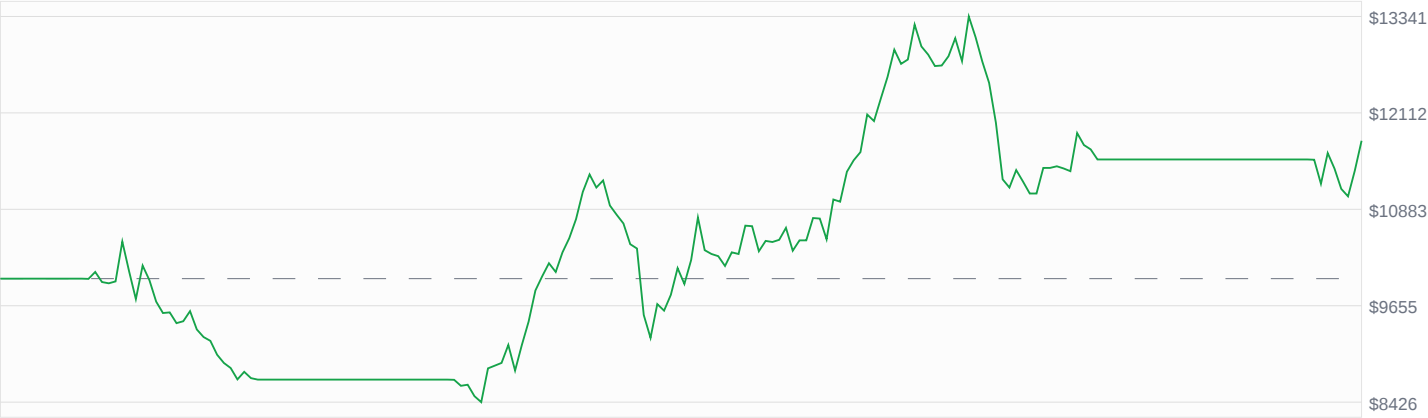
BACKTEST REPORT



Backtest #28832 · ASC · EVO_EVOEVOEVOE_v792

ROI	Sharpe	Win Rate	Max Drawdown
+17.53%	0.81	66.7%	-17.18%

EQUITY CURVE 202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +17.53% ROI masks a critically low sample size of only three trades, rendering the 66.7% win rate and 0.81 Sharpe ratio statistically insignificant for institutional deployment. While the strategy captured upside, the 17.18% max drawdown indicates excessive risk relative to the limited data points supporting this performance. We lack confidence in the edge, as a single loss could have inverted the entire equity curve given the small N. Immediate next step is to expand the backtest window to generate at least 50–100 trades to validate robustness. Until then, treat these results as preliminary signals, not proven alpha.

ADDITIONAL METRICS

CAGR	17.53%
Sortino Ratio	0.74
Turnover	6.22x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11756.93