

LATINOS TRADING

BACKTEST REPORT

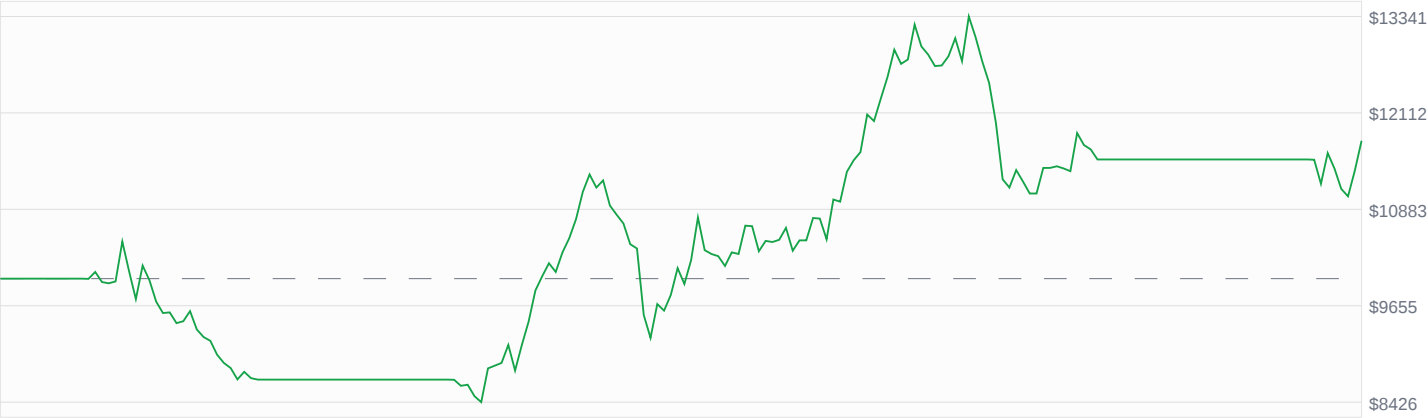


Backtest #29265 · ASC · EVO_EVOEVOEVOE_v1851

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 strategy yielded a 17.53% ROI with a 66.7% win rate, though the Sharpe ratio of 0.81 indicates suboptimal risk-adjusted returns. A 17.18% maximum drawdown is significant given the minimal sample size of only three total trades, which severely limits statistical confidence in the results. The small sample size means the performance could easily be an outlier rather than a reproducible edge. To validate the strategy, execute a longer backtest with at least one hundred trades to smooth out variance. This will determine if the signal logic holds up under broader market conditions.

ADDITIONAL METRICS

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