# LATINOS TRADING

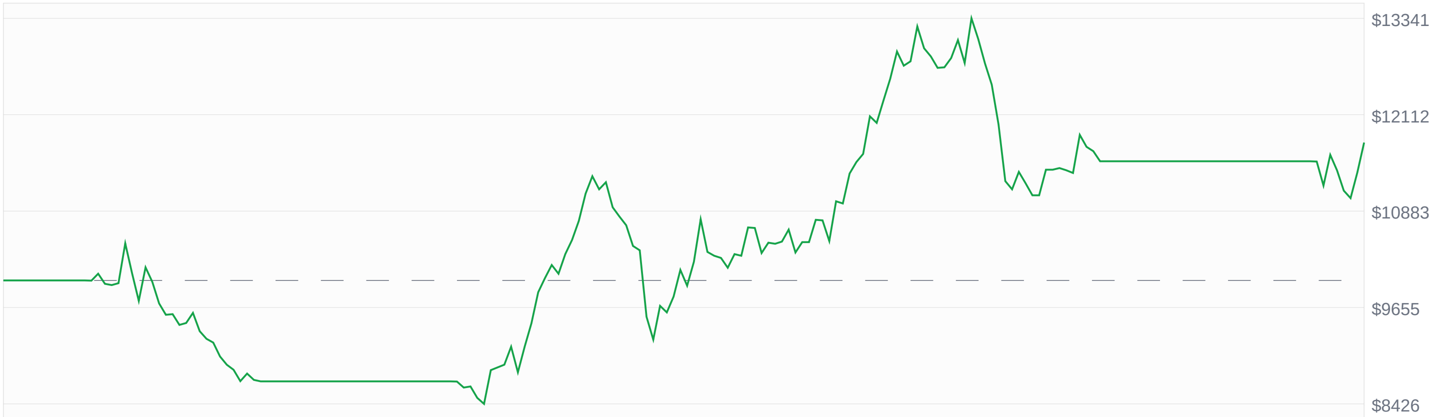
## BACKTEST REPORT

Backtest #30101 · ASC · EVO_EVOEVOEVOE_v840

| 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 generated a respectable 17.53% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.81 and 17.18% max drawdown indicate significant volatility relative to returns. The critical flaw is the sample size of only three trades, rendering the win rate statistically meaningless and the equity curve highly susceptible to outlier bias. Such a tiny dataset lacks the confidence required for institutional deployment, as it cannot account for varying market regimes or black swan events. The primary next step is to expand the backtest window to include at least 50-100 trades to validate the edge and stabilize the Sharpe metric. Until then, this result remains a hypothesis rather than a proven alpha source.

## ADDITIONAL METRICS

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