LATINOS TRADING

BACKTEST REPORT

Backtest #30187 · ASC · EVO_EVOEVOEVOE_v675

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 captured alpha with a 17.53% ROI and 66.7% win rate, yet the Sharpe of 0.81 indicates suboptimal risk-adjusted returns. A 17.18% max drawdown is excessive relative to the modest gain, revealing poor capital preservation. Crucially, the three-trade sample size is statistically insignificant, rendering these metrics unreliable for live deployment. The model lacks robustness, and results are likely driven by overfitting rather than market edge. Expand the backtest period to at least 100 trades to validate the signal's durability before further consideration.

ADDITIONAL METRICS

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