LATINOS TRADING

BACKTEST REPORT

Backtest #32851 · ASC · EVO_EVOEVOEVOE_v796

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest shows a +24.89% ROI and a 1.05 Sharpe ratio, but this is driven by only three trades, making the 66.7% win rate statistically meaningless and the results highly susceptible to noise. The 17.18% max drawdown indicates significant volatility relative to the small sample, suggesting the edge may be coincidental rather than robust. Because the sample size is too small to establish any statistical confidence, the current performance metrics are essentially anecdotal. The concrete next step is to run a much longer backtest across multiple market regimes to determine if the strategy has genuine predictive power or if it is overfitting to a tiny dataset.

ADDITIONAL METRICS

CAGR	**24.89%**
Sortino Ratio	**0.97**
Turnover	**6.30x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12492.59**