

LATINOS TRADING

BACKTEST REPORT



Backtest #41091 · ASC · EVO_WEBIDEA_v2334

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +18.35% return masks a severe statistical weakness due to only three total trades. A 66.7% win rate is anecdotal evidence rather than a proven edge when the sample size is this small. The 0.82 Sharpe ratio suggests moderate risk-adjusted performance, yet the 17.18% drawdown indicates significant volatility per position. You cannot validate this strategy without expanding the test window to capture at least fifty independent trades. The immediate next step is to backtest this logic on a minimum of five years of daily data for ASC.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	0.76
Turnover	6.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11838.67