LATINOS TRADING

BACKTEST REPORT

Backtest #44042 · ASC · EVO_EVOEVOEVOE_v2019

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% ROI and 66.7% win rate suggest initial promise, but the 17.18% max drawdown indicates significant volatility relative to the modest Sharpe ratio of 0.82. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish genuine alpha from random variance or survivorship bias. The strategy lacks robustness evidence because such a small dataset cannot validate the risk-adjusted return profile under different market regimes. Consequently, the current results should be treated as a preliminary hypothesis rather than a proven edge. The immediate next step is to extend the backtesting window to include at least fifty trades across multiple market cycles to establish

ADDITIONAL METRICS

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