

LATINOS TRADING

BACKTEST REPORT



Backtest #7752 · ASC · EVO_EVOEVOEVOE_v1702

ROI	Sharpe	Win Rate	Max Drawdown
+18.76%	0.86	66.7%	-16.91%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy's 18.76% ROI is attractive, but the 16.91% drawdown relative to only three total trades renders the Sharpe ratio of 0.86 statistically insignificant. With such a small sample size, the 66.7% win rate lacks confidence and may simply reflect random noise rather than genuine alpha. The risk-adjusted returns do not justify live deployment, as one adverse move could erase all gains. We must expand the backtest window to capture diverse market regimes before trusting these signals.

ADDITIONAL METRICS

CAGR	18.76%
Sortino Ratio	0.77
Turnover	6.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11876.09