LATINOS TRADING

BACKTEST REPORT

Backtest #40888 · ASC · EVO_EVOEVOEVOE_v1699

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 appear superficially strong, but the 17.18% max drawdown relative to the return indicates poor risk-adjusted performance. With a Sharpe ratio of only 0.82, the strategy generates modest excess return per unit of volatility, failing to meet institutional benchmarks for robust alpha. Statistical confidence is effectively zero given the tiny sample size of three trades, making the results indistinguishable from random variance. The primary failure is insufficient trade frequency to validate the edge, rendering the backtest statistically insignificant. The concrete next step is to extend the simulation period to include at least fifty trades to establish statistical significance before further optimization.

ADDITIONAL METRICS

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