

LATINOS TRADING

BACKTEST REPORT



Backtest #27613 · ASC · EVO_GG1RSISNIP_v1606

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 generated +18.76% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.86 and 16.91% max drawdown signal poor risk-adjusted performance relative to returns. With only three total trades, the sample is statistically insignificant, making the win rate and ROI highly susceptible to random variance rather than edge. The elevated drawdown further suggests the logic lacks robustness against adverse market regimes. I recommend expanding the backtest window and increasing trade volume to validate whether the edge persists across diverse conditions.

ADDITIONAL METRICS

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