LATINOS TRADING

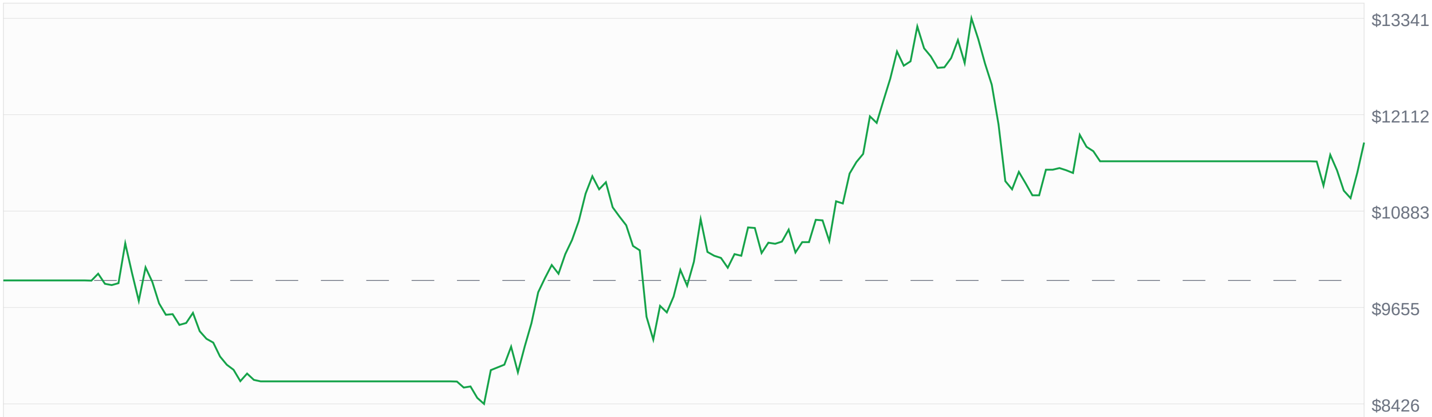
BACKTEST REPORT

Backtest #28504 · ASC · EVO_GG1RSISNIP_v968

ROI	Sharpe	Win Rate	Max Drawdown
+17.53%	0.81	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 17.53% ROI with a healthy 66.7% win rate, yet the Sharpe ratio of 0.81 and 17.18% drawdown reveal significant risk relative to returns. Crucially, the sample size of only three trades lacks statistical power, rendering the win rate and ROI highly susceptible to random variance rather than robust alpha. This small dataset cannot confirm edge, making current performance metrics misleading for institutional allocation decisions. To validate the model, I recommend expanding the backtest window to include at least 50 trades across varying market regimes. Only with a larger sample can we determine if the results reflect genuine strategy efficacy or mere luck.

ADDITIONAL METRICS

CAGR	17.53%
Sortino Ratio	0.74
Turnover	6.22x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$11756.93

Generated 2026-08-14T05:48:37Z · latinostrading.com