

LATINOS TRADING

BACKTEST REPORT

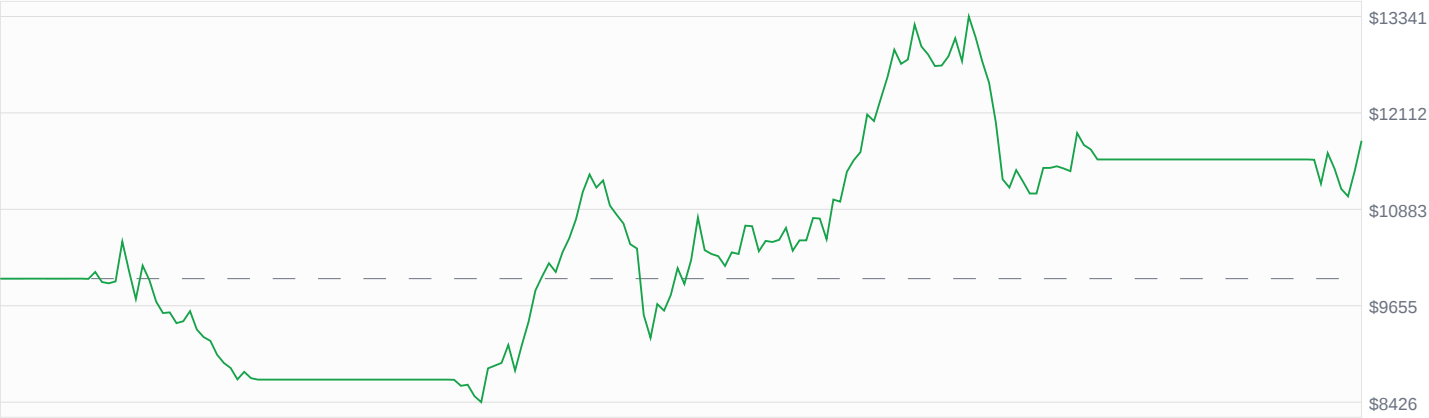


Backtest #28571 · ASC · EVO_GG1RSISNIP_v1007

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 66.7% win rate, yet the 0.81 Sharpe ratio and 17.18% max drawdown reveal significant volatility relative to returns. Critically, the sample size of only three trades offers negligible statistical confidence, rendering the results more anecdotal than predictive. This small dataset cannot reliably distinguish alpha from random variance or tail risk exposure. Immediate next steps must include expanding the backtest window to increase trade volume and validate the signal's robustness across varied market regimes.

ADDITIONAL METRICS

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