

# LATINOS TRADING

## BACKTEST REPORT



Backtest #28747 · ASC · EVO\_GG1RSISNIP\_v1125

|         |        |          |              |
|---------|--------|----------|--------------|
| 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

This backtest shows a strong ROI of 17.53% and a decent Sharpe ratio of 0.81, but the sample size of only three trades renders the 66.7% win rate statistically insignificant. The 17.18% max drawdown is excessive for the limited data points, suggesting high volatility risk that may not hold up with more trades. Confidence is low due to this tiny sample; results are likely skewed by specific market conditions rather than robust strategy logic. You must expand the simulation to at least 100 trades to validate the edge and reduce variance noise.

### ADDITIONAL METRICS

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