LATINOS TRADING

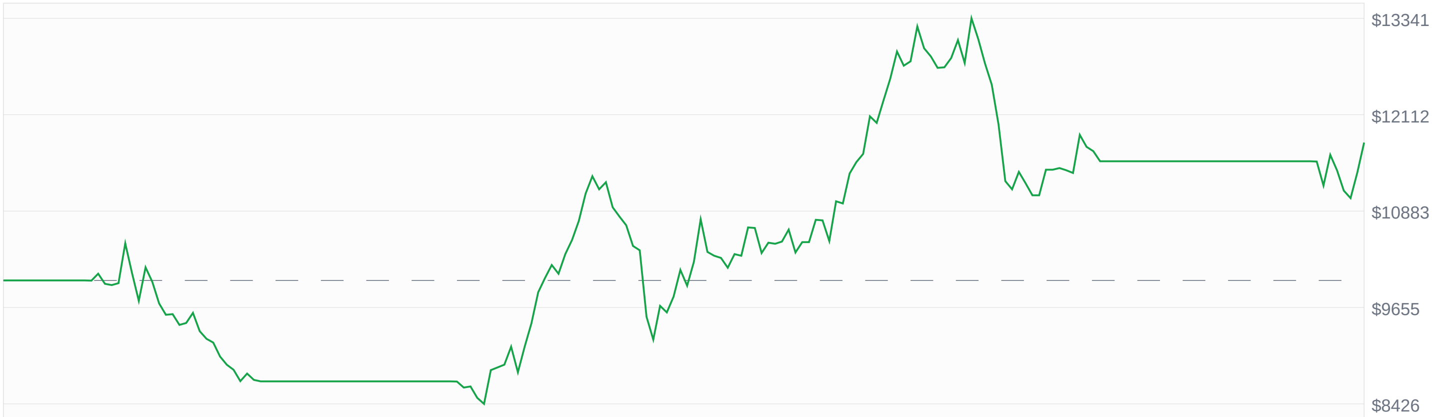
BACKTEST REPORT

Backtest #28909 · ASC · EVO_GG1RSISNIP_v1167

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 achieved a solid ROI of 17.53% with a respectable win rate of 66.7%, yet the sample size of only three trades renders these metrics statistically insignificant for any institutional deployment. The Sharpe ratio of 0.81 suggests adequate risk-adjusted returns, but the max drawdown of 17.18% is excessive relative to the small number of trades, indicating high variance and poor robustness. The lack of a larger dataset means the observed alpha could easily be a product of random noise or market regime luck rather than a repeatable edge. To validate this approach, you must run a comprehensive backtest over a longer historical period to increase the trade count and stabilize the performance metrics.

ADDITIONAL METRICS

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