LATINOS TRADING

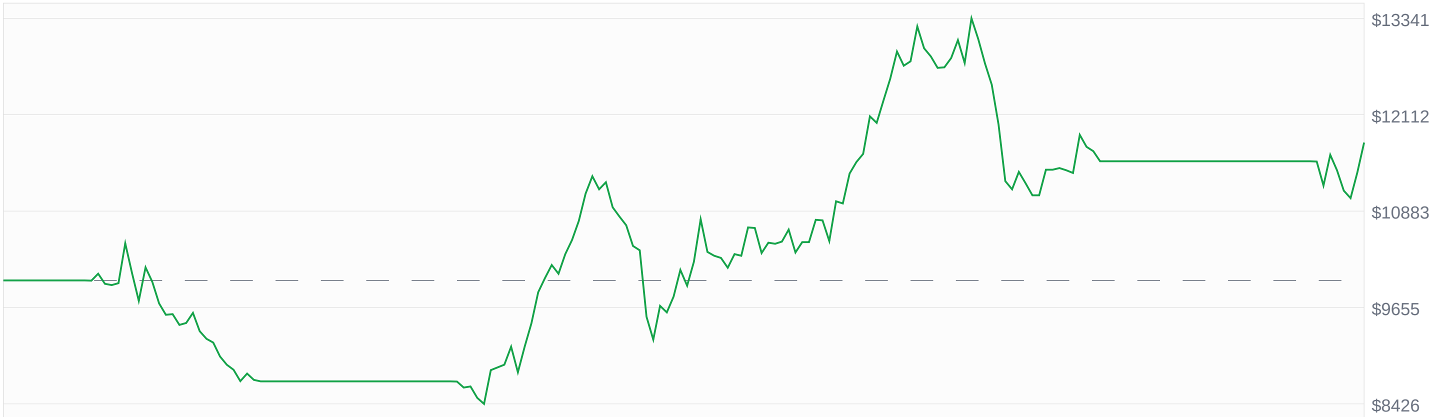
BACKTEST REPORT

Backtest #29068 · ASC · EVO_GG1RSISNIP_v357

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 yielded a 17.53% ROI with a 66.7% win rate, yet the 0.81 Sharpe and 17.18% max drawdown signal significant volatility relative to returns. However, statistical confidence is critically undermined by a sample size of only three trades, rendering results statistically insignificant and prone to outlier bias. The high drawdown suggests poor risk controls during adverse market conditions rather than robust trend following. Immediate next steps must involve expanding the backtest period to capture diverse market regimes and increasing trade frequency to validate the edge. Until sample size increases substantially, treat these metrics as preliminary observations rather than actionable signals.

ADDITIONAL METRICS

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

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