

LATINOS TRADING

BACKTEST REPORT

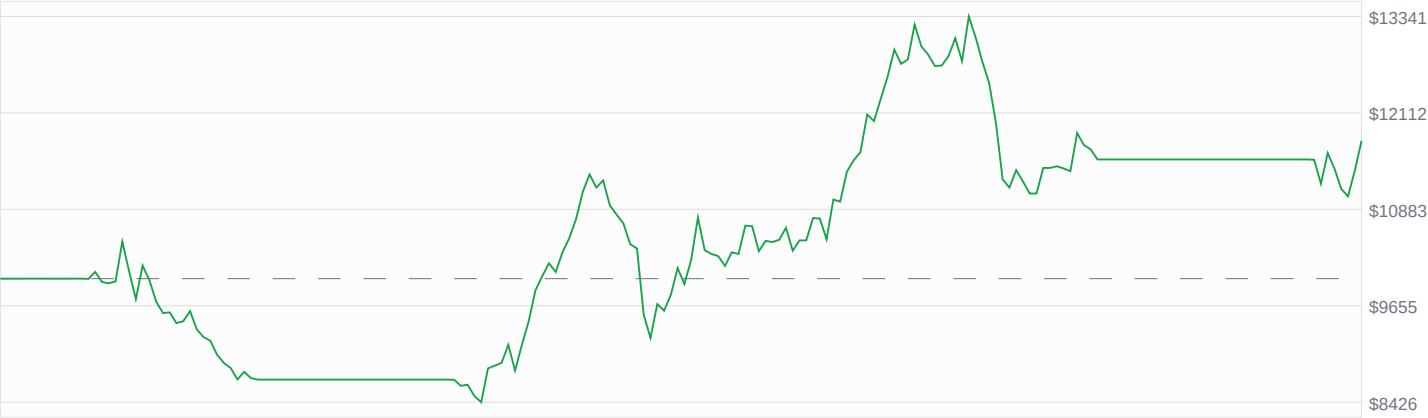


Backtest #29882 · ASC · EVO_GG1RSISNIP_v1396

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 shows strong per-trade returns but lacks statistical rigor with only three executions, rendering the Sharpe and win rate metrics unreliable. A seventeen percent drawdown is excessive for a sample size this small, suggesting high volatility and risk. The positive alpha is promising but indistinguishable from random noise without a broader dataset. You must expand the backtest window to increase the trade count for meaningful confidence. Until then, treat these results as preliminary signals rather than validated edge.

ADDITIONAL METRICS

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