LATINOS TRADING

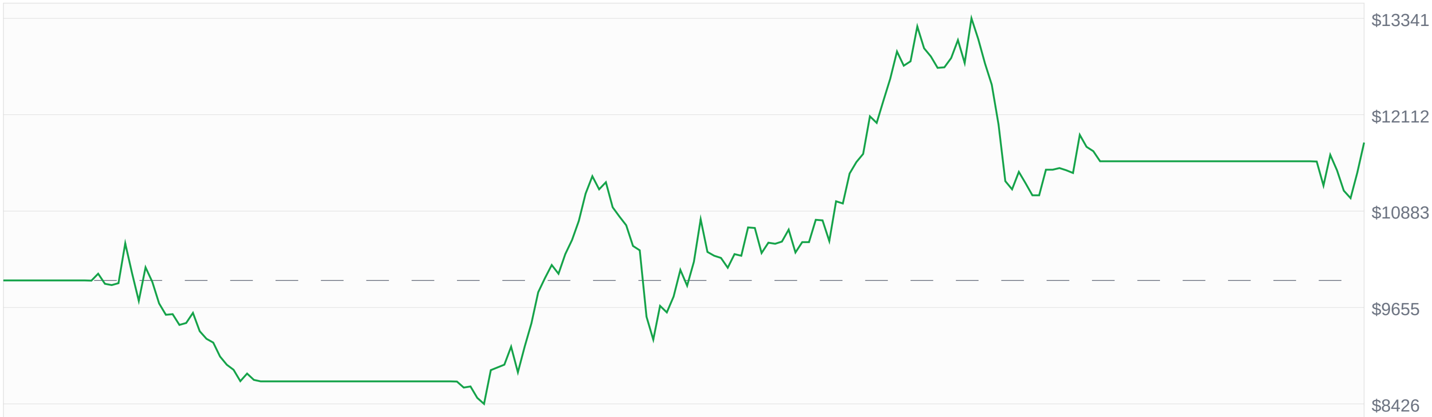
BACKTEST REPORT

Backtest #29911 · ASC · EVO_GG1RSISNIP_v1420

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 solid 17.53% return with a respectable 66.7% win rate and Sharpe ratio of 0.81, indicating efficient risk-adjusted performance. However, the maximum drawdown of 17.18% is concerning relative to the equity curve, suggesting significant volatility during holding periods. Crucially, the sample size of only three trades provides negligible statistical confidence, making these results highly susceptible to variance and luck rather than robust edge. The Sharpe ratio is heavily influenced by this tiny n-value and does not reliably predict future consistency. A concrete next step is to backtest this logic across a significantly larger historical dataset and multiple market conditions to validate the signal's statistical

ADDITIONAL METRICS

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