LATINOS TRADING

BACKTEST REPORT

Backtest #32195 · ASC · EVO_EVOGG1RSIS_v433

ROI	Sharpe	Win Rate	Max Drawdown
+23.22%	1.00	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +23.22% ROI and 1.00 Sharpe ratio look strong, but the 66.7% win rate over only 3 trades is statistically meaningless, offering no reliable confidence in the strategy's edge. While the 17.18% max drawdown is manageable, it is heavily skewed by this tiny sample size, making the performance metrics highly fragile and prone to overfitting. The primary failure here is the lack of data to validate the RSI logic, as three trades cannot distinguish skill from luck. The concrete next step is to extend the backtest to at least 100 trades across varying market regimes to establish statistical significance before considering live deployment.

ADDITIONAL METRICS

CAGR	**23.22%**
Sortino Ratio	**0.91**
Turnover	**6.28x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12325.71**

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