

LATINOS TRADING

BACKTEST REPORT



Backtest #3244 · ASC · EVO_GG1RSISNIP_v1311

ROI	Sharpe	Win Rate	Max Drawdown
+18.76%	0.86	66.7%	-16.91%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

Three trades cannot justify the 66.7% win rate or 0.86 Sharpe ratio; this sample is statistically meaningless. The 16.91% drawdown on only three signals suggests extreme path dependency, not strategy robustness. The ROI is inflated by the single lucky sequence rather than edge. A concrete next step is to run a walk-forward analysis with a minimum 50-trade sample to validate the signal logic. Until then, this is noise, not alpha.

ADDITIONAL METRICS

CAGR	18.76%
Sortino Ratio	0.77
Turnover	6.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11876.09