

LATINOS TRADING

BACKTEST REPORT



Backtest #3253 · ASC · EVO_GG1RSISNIP_v1312

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

The strategy's 18.76% ROI and 66.7% win rate are impressive on paper, but only three trades provide negligible statistical confidence. While the Sharpe ratio of 0.86 suggests decent risk-adjusted returns, the 16.91% max drawdown reveals significant volatility exposure. This small sample size cannot validate the edge or rule out luck. You must expand the backtest period to ensure the signals hold up across more market cycles.

ADDITIONAL METRICS

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