LATINOS TRADING

BACKTEST REPORT

Backtest #3278 · ASC · EVO_GG1RSISNIP_v1314

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 generated a +18.76% ROI with a 66.7% win rate, but the Sharpe ratio of 0.86 and 16.91% max drawdown suggest poor risk-adjusted returns. With only three total trades, the sample size is statistically insignificant, rendering the results unreliable for institutional deployment. The high drawdown relative to the small trade count indicates potential overexposure during adverse price movements. Immediate next steps should involve expanding the backtest period to increase statistical confidence and validate the strategy's robustness.

ADDITIONAL METRICS

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