LATINOS TRADING

BACKTEST REPORT

Backtest #3354 · ASC · EVO_GG1RSISNIP_v1327

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 captured significant alpha with an 18.76% ROI and 66.7% win rate, though a 0.86 Sharpe ratio indicates suboptimal risk-adjusted returns. The 16.91% max drawdown reveals substantial volatility exposure relative to the gain. Critically, the statistical confidence is negligible due to a sample size of only three trades, making performance metrics highly susceptible to variance. This small n-value prevents any reliable inference regarding the edge or robustness of the signals. I recommend executing a multi-year backtest with at least 100 trades to validate the strategy's longevity and reduce noise.

ADDITIONAL METRICS

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

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