

LATINOS TRADING

BACKTEST REPORT



Backtest #3464 · ASC · EVO_GG1RSISNIP_v1351

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, yet the 0.86 Sharpe and 16.91% max drawdown signal high volatility risk. A critical flaw is the sample size of only three trades, rendering the 66.7% win rate statistically insignificant and prone to variance. This limited data fails to prove robust edge, making the results unreliable for live deployment. We must expand the backtest window to include more market cycles to validate consistency.

ADDITIONAL METRICS

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