LATINOS TRADING

BACKTEST REPORT

Backtest #3561 · ASC · EVO_GG1RSISNIP_v1378

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 18.76% ROI is undermined by a sample of just three trades, rendering the 0.86 Sharpe and 66.7% win rate statistically insignificant for live deployment. The 16.91% max drawdown contradicts the high win rate, indicating that losses are severe when the model fails. Given this tiny dataset, the results are dominated by random variance rather than robust edge. A concrete next step is to expand the backtest window significantly to increase trade count for meaningful statistical confidence.

ADDITIONAL METRICS

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