LATINOS TRADING

BACKTEST REPORT

Backtest #35885 · ASC · EVO_GG1RSISNIP_v357

ROI	Sharpe	Win Rate	Max Drawdown
+25.37%	1.07	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest shows a 25.37% return with a 66.7% win rate, driven by just three trades, which creates high statistical noise and limits confidence in these metrics. While the strategy captured significant upside, the 17.18% maximum drawdown and low trade count suggest the signals may be overfit or too sporadic for live deployment. A Sharpe ratio of 1.07 is modest given the capital efficiency, indicating the gains are not consistently risk-adjusted. We need to expand the sample size by testing on a longer historical period or different market regimes to validate robustness. Re-running the simulation with more lookback data is the necessary next step before considering live allocation.

ADDITIONAL METRICS

CAGR	**25.37%**
Sortino Ratio	**0.99**
Turnover	**6.30x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12540.27**