LATINOS TRADING

BACKTEST REPORT

Backtest #3781 · ASC · EVO_GG1RSISNIP_v1412

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 an 18.76% ROI with a respectable 66.7% win rate, yet the Sharpe ratio of 0.86 suggests mediocre risk-adjusted performance relative to the 16.91% max drawdown. With only three total trades, the statistical sample is too small to establish meaningful confidence, rendering the results prone to overfitting and random variance. The high drawdown relative to trade count indicates significant exposure during adverse moves without sufficient diversification. Future iterations must expand the backtest window to increase sample size and verify if the edge holds across different market regimes.

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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