LATINOS TRADING

BACKTEST REPORT

Backtest #38133 · ASC · Alpha Trend Follower-INVVERTED

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The Alpha Trend Follower-Inverted strategy on ASC generated an 18.35% return with a 66.7% win rate, yet the 17.18% maximum drawdown and minimal trade count of only three executions severely limit statistical significance. Such a small sample size creates high variance risk, making the 0.82 Sharpe ratio unreliable as a predictor of future performance under changing market conditions. The strategy successfully captured upside momentum but lacks robustness against extended drawdowns due to insufficient trade frequency. We must expand the backtest window or adjust entry filters to generate a statistically valid sample before deploying capital.

ADDITIONAL METRICS

CAGR	**18.35%**
Sortino Ratio	**0.76**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11838.67**

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