LATINOS TRADING

BACKTEST REPORT

Backtest #3917 · ASC · EVO_GG1RSISNIP_v1466

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 a solid +18.76% return with a respectable 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant for institutional deployment. A 16.91% max drawdown alongside a 0.86 Sharpe ratio suggests high volatility that may not justify the risk-adjusted returns given the sparse data. We cannot conclude alpha is real rather than random noise without a significantly larger dataset to establish statistical confidence. The immediate next step is to expand the backtest period and increase the trade count to validate the signal logic over diverse market regimes. Until then, this result remains a promising hypothesis rather than a verified edge.

ADDITIONAL METRICS

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

Generated 2026-08-14T05:42:47Z · latinostrading.com