LATINOS TRADING

BACKTEST REPORT

Backtest #39984 · ASC · EVO_GG1RSISNIP_v1417

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 +18.35% ROI and 66.7% win rate suggest potential alpha, but the 0.82 Sharpe ratio is merely average for a long-term institutional mandate. The 17.18% maximum drawdown is excessive relative to the returns, indicating poor risk-adjusted performance during adverse market conditions. With only three total trades, the sample size is statistically insignificant, meaning these results could easily be the product of luck rather than a robust strategy. The current parameter set lacks the historical depth required to validate consistency across different market regimes. Next step is to extend the backtest window to at least 50 trades to establish statistical significance before any capital deployment.

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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