LATINOS TRADING

BACKTEST REPORT

Backtest #47210 · ASC · EVO_GG1RSISNIP_v1474

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 sample size of three trades renders the 0.82 Sharpe ratio statistically meaningless. With such a low trade count, the 17.18% max drawdown offers no reliable insight into true risk exposure or tail risk behavior. The strategy lacks the statistical confidence required for institutional deployment due to extreme sampling bias. Next, extend the backtest to at least 100 trades to establish a valid statistical baseline before considering further optimization.

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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