

LATINOS TRADING

BACKTEST REPORT



Backtest #7635 · ASC · EVO_GG1RSISNIP_v1540

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 18.76% ROI on three trades masks extreme sample-size risk, rendering the 66.7% win rate statistically uninformative. A Sharpe of 0.86 is encouraging but meaningless with N=3, and the 16.91% drawdown reveals meaningful per-trade volatility that would destroy edge in live execution. This is a signal, not evidence. Expand the walk-forward window to at least 100 trades to validate the regime before considering deployment.

ADDITIONAL METRICS

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