LATINOS TRADING

BACKTEST REPORT

Backtest #7640 · 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 strategy generated a solid ROI of 18.76% with a respectable win rate, yet the Sharpe ratio of 0.86 and steep 16.91% drawdown indicate significant volatility that exceeds institutional risk tolerances. Crucially, the statistical relevance is compromised by a tiny sample size of only three trades, rendering the performance metrics statistically insignificant and highly prone to overfitting. This small N makes it impossible to distinguish genuine alpha from random variance, so the current results cannot be trusted for live capital deployment. The immediate next step must be to re-run the backtest on a longer timeframe to accumulate a statistically robust dataset before any further optimization. Until the trade count increases substantially,

ADDITIONAL METRICS

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

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