LATINOS TRADING

BACKTEST REPORT

Backtest #7794 · ASC · EVO_GG1RSISNIP_v1548

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 an 18.76% return with a 66.7% win rate, yet a Sharpe ratio of 0.86 suggests suboptimal risk-adjusted performance. The 16.91% maximum drawdown indicates significant volatility risk that may deter conservative institutional capital. However, the statistical significance is negligible given the tiny sample size of only three trades, rendering the results unreliable for prediction. Confidence in the edge is effectively zero, as such a small dataset cannot distinguish skill from random variance. The immediate next step is to expand the backtest window to include at least 100 trades to validate the strategy's robustness before any further consideration.

ADDITIONAL METRICS

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

Generated 2026-08-14T04:01:05Z · latinostrading.com