

LATINOS TRADING

BACKTEST REPORT



Backtest #48927 · ASC · EVO_GG1RSISNIP_v1151

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 early momentum, but the 0.82 Sharpe ratio indicates modest risk-adjusted returns relative to the 17.18% drawdown. Statistical confidence is negligible with only three trades, rendering the current metrics an anecdotal outlier rather than a robust signal. The primary weakness is the lack of sample size to validate the RSI logic against varying market regimes. Next, extend the backtest to a minimum of 200 trades across multiple volatility cycles to establish true statistical significance and refine the entry thresholds.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	0.76
Turnover	6.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11838.67