LATINOS TRADING

BACKTEST REPORT

Backtest #32943 · ASC · EVO_GG1RSISNIP_v14

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The ASC backtest for EVO_GG1RSISNIP_v14 shows a +24.89% ROI and 66.7% win rate, yet the meager sample of three trades creates insufficient statistical confidence to validate the strategy's robustness. While the Sharpe ratio of 1.05 suggests decent risk-adjusted returns, the severe 17.18% maximum drawdown warns of significant volatility risk that could not be properly assessed with such limited historical data. This narrow performance window likely overfits recent market conditions rather than capturing the true alpha potential of the EVO_GG1RSISNIP logic. To move forward, we must expand the test window to at least 100 trades to ensure the results are statistically significant and not merely a lucky streak.

ADDITIONAL METRICS

CAGR	**24.89%**
Sortino Ratio	**0.97**
Turnover	**6.30x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12492.59**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.