LATINOS TRADING

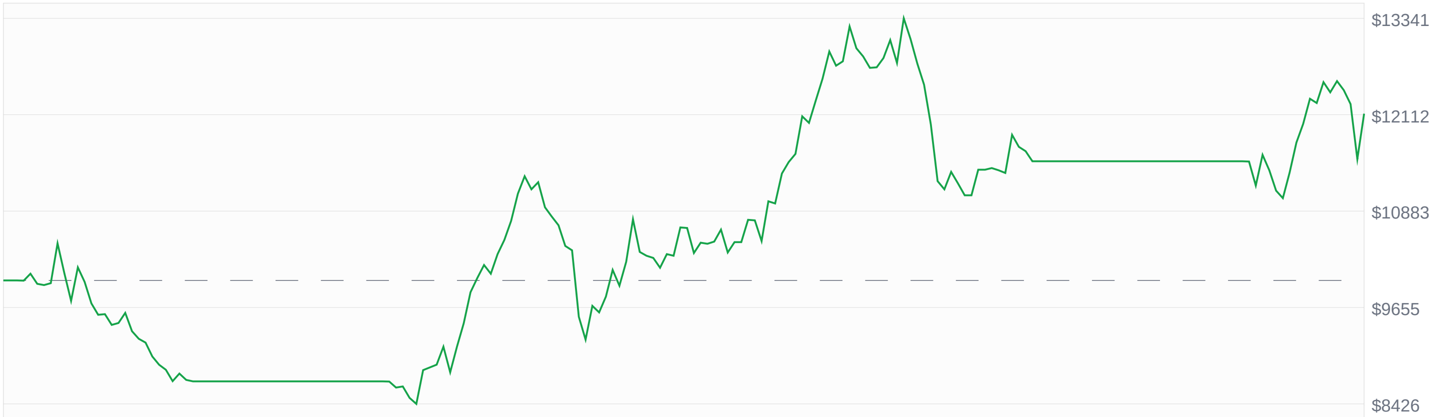
BACKTEST REPORT

Backtest #37176 · ASC · EVO_GG1RSISNIP_v886

ROI	Sharpe	Win Rate	Max Drawdown
+21.21%	0.91	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for ASC using the EVO_GG1RSISNIP_v886 strategy shows a 21.21% ROI with a 66.7% win rate, yet the sample of only three trades renders the Sharpe ratio of 0.91 statistically insignificant and the results highly volatile. The 17.18% maximum drawdown highlights a critical lack of robustness, suggesting the strategy is prone to large swings when market conditions shift. Without more data points, it is impossible to confirm whether the positive returns are due to genuine alpha or mere luck. The immediate next step is to re-run the simulation on a longer historical dataset to validate the logic and reduce sampling error. This approach will determine if the strategy can sustain performance beyond a handful of lucky executions.

ADDITIONAL METRICS

CAGR	**21.21%**
Sortino Ratio	**0.85**
Turnover	**6.26x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12124.76**

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