LATINOS TRADING

BACKTEST REPORT

Backtest #37455 · ASC · EVO_GG1RSISNIP_v248

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 EVO_GG1RSISNIP_v248 strategy generated an 18.35% return on ASC, but the 17.18% drawdown and meager 3 trades render the 0.82 Sharpe ratio statistically insignificant. Such a small sample size fails to confirm whether the 66.7% win rate is a robust alpha or merely noise from a lucky few executions. The high drawdown relative to the low trade count suggests the entry logic may be overly sensitive to specific market microstructures rather than capturing a broad trend. We must expand the test parameters to include varied market conditions before deeming the approach viable for live deployment.

ADDITIONAL METRICS

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

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