LATINOS TRADING

BACKTEST REPORT

Backtest #37601 · ASC · EVO_GG1RSISNIP_v11

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_v11 strategy on ASC delivered an 18.35% return with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. The high maximum drawdown of 17.18% relative to the shallow sample size suggests significant volatility risk that the current data cannot quantify. A Sharpe ratio of 0.82 indicates mediocre risk-adjusted performance, failing to confirm whether the alpha is robust or merely noise. We must execute a fresh simulation with a wider lookback window and stricter slippage modeling to validate the strategy before deployment.

ADDITIONAL METRICS

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