

LATINOS TRADING

BACKTEST REPORT



Backtest #38890 · ASC · EVO_GG1RSISNIP_v881

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_v881 strategy generated positive alpha on ASC with an 18.35% return, yet the sample size of only three trades severely limits statistical significance. While the 66.7% win rate suggests effective entry logic, the 17.18% maximum drawdown reveals fragility during adverse price swings. A Sharpe ratio of 0.82 indicates suboptimal risk-adjusted performance relative to the capital deployed, suggesting the strategy is undercapitalized or overfit to specific noise. You must expand the testing window to accumulate at least fifty trades before drawing definitive conclusions on the edge.

ADDITIONAL METRICS

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