LATINOS TRADING

BACKTEST REPORT

Backtest #39259 · ASC · EVO_GG1RSISNIP_v1110

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_v1110 strategy generated 18.35% ROI on ASC with a 66.7% win rate, yet the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. A 17.18% maximum drawdown indicates high volatility exposure that was not adequately filtered by the current logic. Without a larger dataset, we cannot confirm whether the strategy outperforms random chance or if the results are a statistical anomaly. The next step is to run an out-of-sample backtest on 2024 data to validate robustness before 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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