LATINOS TRADING

BACKTEST REPORT

Backtest #46045 · ASC · EVO_GG1RSISNIP_v897

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_v897 strategy on ASC shows positive alpha with an 18.35% return, yet the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. A 17.18% drawdown indicates high volatility exposure, while the 66.7% win rate likely reflects overfitting rather than robustness. Without additional historical data, these metrics cannot reliably predict future performance in live markets. The immediate next step is to expand the backtest window to include more market cycles and verify if the edge persists outside this narrow window.

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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