LATINOS TRADING

BACKTEST REPORT

Backtest #46287 · ASC · EVO_GG1RSISNIP_v339

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_v339 backtest on ASC delivered an 18.35% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A Sharpe ratio of 0.82 combined with a 17.18% maximum drawdown indicates high volatility relative to the short sample size, making the observed profitability unreliable for live deployment. While the strategy captured upward momentum effectively in this simulation, the lack of trade volume prevents robust validation of its risk-adjusted performance across different market regimes. The primary next step is to expand the historical testing window to include broader market cycles and increase the trade frequency to achieve a statistically meaningful dataset.

ADDITIONAL METRICS

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