LATINOS TRADING

BACKTEST REPORT

Backtest #46844 · ASC · EVO_GG1RSISNIP_v235

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_v235 strategy generated an 18.35% return with a 66.7% win rate, but the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. A maximum drawdown of 17.18% suggests the strategy is highly sensitive to short-term volatility, indicating potential overfitting to recent noise. Without more data points, we cannot validate its robustness or true risk-adjusted performance across different market regimes. The next logical step is to expand the backtest window to include at least one full market cycle to assess stability 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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