LATINOS TRADING

BACKTEST REPORT

Backtest #48374 · ASC · EVO_GG1RSISNIP_v1050

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_v1050 strategy generated a nominal +18.35% return on ASC, yet the sample size of only three trades renders these statistics statistically insignificant. A win rate of 66.7% offers no meaningful edge when the total trade count is this low, and a 17.18% drawdown indicates substantial volatility exposure that could easily be an outlier. The reported Sharpe ratio of 0.82 is misleadingly optimistic given the lack of frequency required to validate risk-adjusted performance. We must expand the backtest window or adjust parameters to accumulate sufficient trade history before deploying live capital. The next step is to run a robustness test across different timeframes to confirm whether this performance is reproducible or a

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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