LATINOS TRADING

BACKTEST REPORT

Backtest #51369 · ASC · EVO_GG1RSISNIP_v1611

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_v1611 strategy on ASC generated an 18.35% return but suffered a 17.18% max drawdown with only three trades, rendering statistical significance impossible. A Sharpe ratio of 0.82 suggests mediocre risk-adjusted returns, while the high drawdown indicates poor capital preservation during adverse market moves. With such a small sample size, the 66.7% win rate is likely noise rather than a reliable edge, making the performance highly volatile and unpredictable. We must expand the backtest horizon or adjust entry filters to validate the strategy before deploying live capital.

ADDITIONAL METRICS

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