LATINOS TRADING

BACKTEST REPORT

Backtest #51553 · ASC · EVO_GG1RSISNIP_v178

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_v178 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the high maximum drawdown of 17.18% exposes significant tail risk inherent to the small sample. A Sharpe ratio of 0.82 suggests mediocre risk-adjusted returns, and the three total trades are insufficient to confirm statistical robustness or rule out luck. While the entry logic captured upward momentum effectively, the lack of trade frequency prevents verification of consistent execution across varying market regimes. The next step is to expand the backtest window to include more historical data points to validate whether the win rate is a stable property of the strategy.

ADDITIONAL METRICS

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