LATINOS TRADING

BACKTEST REPORT

Backtest #51669 · ASC · EVO_GG1RSISNIP_v889

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_v889 strategy on ASC shows an 18.35% return with a 66.7% win rate, yet the sample size of only three trades renders statistical confidence negligible. A 17.18% maximum drawdown relative to such a low trade count indicates high volatility sensitivity and insufficient stress testing. The Sharpe ratio of 0.82 suggests mediocre risk-adjusted performance, likely driven by overfitting to recent noise rather than robust market dynamics. You must expand the backtest window or test on multiple symbols to validate if this alpha persists outside this specific dataset.

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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