LATINOS TRADING

BACKTEST REPORT

Backtest #52613 · ASC · EVO_GG1RSISNIP_v1247

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_v1247 strategy generated a theoretical 18.35% return on ASC, yet the 17.18% drawdown and minimal trade count of three render the sample size statistically insignificant. A Sharpe ratio of 0.82 suggests the returns are not sufficiently risk-adjusted to justify the substantial capital erosion during the drawdown phase. We cannot validate this approach as robust without expanding the backtest window to capture multiple market regimes and ensure survival through extended downturns. The next mandatory step is to re-run the simulation with an extended lookback period and stricter entry filters to stabilize the win rate.

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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