LATINOS TRADING

BACKTEST REPORT

Backtest #52782 · ASC · EVO_GG1RSISNIP_v1319

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_v1319 strategy generated a positive 18.35% return on ASC with a 66.7% win rate, yet the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. A maximum drawdown of 17.18% exposes substantial volatility risk that cannot be reliably quantified without more historical data. The results are too noisy to confirm robustness, suggesting the edge is currently driven by luck rather than consistent alpha. We must expand the test window or adjust entry filters to validate the strategy under varied market conditions before live deployment.

ADDITIONAL METRICS

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