LATINOS TRADING

BACKTEST REPORT

Backtest #52997 · ASC · EVO_GG1RSISNIP_v1441

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 ASC backtest for EVO_GG1RSISNIP_v1441 shows an 18.35% return with a 66.7% win rate, yet a mere three trades severely limits statistical confidence and renders the 0.82 Sharpe ratio unreliable. While the strategy captured volatility effectively, a 17.18% drawdown on such a small sample indicates high sensitivity to market noise rather than robust edge. We must expand the sample size to validate whether this performance represents a repeatable alpha or a lucky outlier. The immediate next step is to run a longer backtest over multiple market cycles to filter out regime-specific artifacts.

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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