LATINOS TRADING

BACKTEST REPORT

Backtest #55977 · ASC · EVO_GG1RSISNIP_v252

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_v252 strategy on ASC delivered a nominal +18.35% return with a 66.7% win rate, yet the sample of only three trades renders the 0.82 Sharpe ratio and 17.18% drawdown statistically insignificant. This high variance suggests the edge is not yet proven, as a single outlier trade could flip the entire performance profile. Until the strategy executes a robust sample size across multiple market regimes, the apparent alpha may be noise rather than signal. We must expand the backtest window or introduce walk-forward validation to confirm consistency before live deployment. The next step is running a stress test against historical volatility spikes to assess tail risk exposure.

ADDITIONAL METRICS

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