LATINOS TRADING

BACKTEST REPORT

Backtest #46915 · ASC · EVO_GG1RSISNIP_v54

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_v54 strategy on ASC generated +18.35% returns with a 66.7% win rate, yet the sample of three trades renders the Sharpe ratio of 0.82 statistically insignificant. A maximum drawdown of 17.18% suggests volatility clustering that the current parameters fail to mitigate across broader market conditions. Without sufficient trade frequency, these metrics lack the robustness required for institutional capital allocation or reliable forward performance inference. We must expand the backtest window or adjust entry filters to accumulate more data points before deploying live funds.

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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