LATINOS TRADING

BACKTEST REPORT

Backtest #50807 · ASC · EVO_GG1RSISNIP_v890

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_v890 strategy generated an 18.35% ROI on ASC, yet the statistical significance is critically low due to only three executed trades. A maximum drawdown of 17.18% combined with a Sharpe ratio of 0.82 suggests the returns were driven by a few large winners rather than consistent edge. We cannot validate the robustness of this approach without expanding the sample size to filter out luck. The immediate priority is running an out-of-sample backtest on a larger dataset to confirm whether the win rate of 66.7% persists.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.