LATINOS TRADING

BACKTEST REPORT

Backtest #51480 · ASC · EVO_GG1RSISNIP_v445

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_v445 backtest on ASC shows a modest 18.35% return with a 66.7% win rate, yet the statistical signal is weak due to only three executed trades. A maximum drawdown of 17.18% combined with a Sharpe ratio of 0.82 suggests the strategy captures noise rather than structural market edges. Without a larger sample size, the performance metrics lack the confidence required for institutional capital deployment. The immediate next step is to expand the test window or reduce the trade threshold to generate enough data points for robust validation.

ADDITIONAL METRICS

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

Generated 2026-09-01T20:12:36Z · latinostrading.com