LATINOS TRADING

BACKTEST REPORT

Backtest #51768 · ASC · EVO_GG1RSISNIP_v910

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_v910 strategy generated an 18.35% ROI with a 66.7% win rate, yet the sample size of only three trades renders these results statistically insignificant and prone to overfitting. While the positive return is encouraging, the 17.18% maximum drawdown and low Sharpe ratio of 0.82 indicate that profit protection mechanisms are currently insufficient for institutional standards. We must treat this performance as a hypothesis rather than a validated edge until the strategy generates a robust dataset across multiple market regimes. The immediate priority is to expand the backtest window and introduce walk-forward validation to verify if the signal logic holds under varying volatility. Until statistical significance is achieved, capital

ADDITIONAL METRICS

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