LATINOS TRADING

BACKTEST REPORT

Backtest #52252 · ASC · EVO_GG1RSISNIP_v1632

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_v1632 strategy generated an 18.35% return on ASC with a 66.7% win rate, yet the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. A 17.18% maximum drawdown suggests high volatility risk that the limited dataset fails to fully capture, making current performance metrics unreliable for institutional deployment. The positive ROI appears driven by a few outlier wins rather than consistent alpha generation across a broader market cycle. We must expand the backtest period or adjust parameters to validate if this edge persists beyond a minimal trade count. Until statistical robustness improves, this strategy requires further validation before capital allocation.

ADDITIONAL METRICS

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