LATINOS TRADING

BACKTEST REPORT

Backtest #52412 · ASC · EVO_GG1RSISNIP_v1104

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_v1104 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, but the statistical validity is negligible due to only three executed trades. A Sharpe ratio of 0.82 indicates modest risk-adjusted returns that barely compensate for the 17.18% maximum drawdown observed during this narrow sample. Such a low trade count fails to capture regime shifts or verify if the signal logic holds under varied market conditions. We must expand the backtest lookback period and simulate against more assets to confirm whether this alpha is robust or merely a data mining artifact.

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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