LATINOS TRADING

BACKTEST REPORT

Backtest #52861 · ASC · EVO_GG1RSISNIP_v1361

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_v1361 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the 17.18% maximum drawdown reveals extreme fragility. Such a low Sharpe ratio of 0.82 suggests returns are driven by just three trades rather than robust statistical significance. The sample size is critically insufficient to validate the strategy's edge or confirm the consistency of the positive results. We must expand the simulation period or adjust parameters to ensure the performance is not merely a statistical anomaly. Proceeding with live deployment at this stage would be premature given the lack of historical validation.

ADDITIONAL METRICS

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