LATINOS TRADING

BACKTEST REPORT

Backtest #57054 · ASC · EVO_GG1RSISNIP_v363

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_v363 strategy generated an 18.35% ROI with a 66.7% win rate, but the sample size of only three trades renders the Sharpe ratio of 0.82 statistically unreliable. The 17.18% maximum drawdown indicates significant volatility risk that is impossible to quantify with such limited data points. A longer historical simulation is required to validate the consistency of the signal logic and confirm risk-adjusted returns. We must prioritize expanding the backtest window to at least 300 trades before deploying live capital.

ADDITIONAL METRICS

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