LATINOS TRADING

BACKTEST REPORT

Backtest #47837 · ASC · EVO_GG1RSISNIP_v880

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_v880 strategy on ASC generated an 18.35% ROI, yet a win rate of 66.7% across only three trades lacks statistical significance. The 17.18% maximum drawdown suggests high volatility exposure that the current sample size fails to adequately capture. Consequently, the Sharpe ratio of 0.82 remains unreliable without a larger trade distribution to validate risk-adjusted returns. We must expand the backtest window or adjust parameters to gather sufficient data points before deploying real capital. This approach ensures we distinguish between genuine alpha and random noise inherent in small datasets.

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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