LATINOS TRADING

BACKTEST REPORT

Backtest #47967 · ASC · EVO_GG1RSISNIP_v929

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_v929 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical significance negligible. Although the Sharpe ratio of 0.82 suggests marginal risk-adjusted returns, the 17.18% maximum drawdown indicates high volatility exposure per transaction rather than a diversified edge. Relying on such limited data to validate strategy efficacy is methodologically unsound for institutional deployment. We must expand the backtest window or adjust parameters to generate a robust sample size before considering live execution.

ADDITIONAL METRICS

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

Generated 2026-09-01T22:25:57Z · latinostrading.com