LATINOS TRADING

BACKTEST REPORT

Backtest #48325 · ASC · EVO_GG1RSISNIP_v1034

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_v1034 strategy generated an 18.35% ROI on ASC, but the 66.7% win rate is statistically insignificant due to only three total trades. A sharp 17.18% drawdown and moderate 0.82 Sharpe ratio suggest the model lacks robustness against volatility rather than demonstrating true alpha. This sample size creates high variance risk, making the performance unreliable for live deployment without further validation. I recommend expanding the backtest window to at least 200 trades to confirm whether this edge persists across different market regimes.

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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