LATINOS TRADING

BACKTEST REPORT

Backtest #48496 · ASC · EVO_GG1RSISNIP_v1077

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_v1077 strategy on ASC achieved an 18.35% ROI with a 66.7% win rate, but the 17.18% maximum drawdown signals significant volatility risk. Statistical confidence remains low due to only three executed trades, rendering the Sharpe ratio of 0.82 unreliable for live deployment. The small sample size prevents robust validation of the strategy's edge under diverse market conditions. We must expand the backtest lookback period or adjust parameters to generate a statistically significant dataset before capital allocation.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.