LATINOS TRADING

BACKTEST REPORT

Backtest #48767 · ASC · EVO_GG1RSISNIP_v1110

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_v1110 strategy generated an 18.35% return with a 66.7% win rate, yet the 17.18% maximum drawdown reveals excessive volatility for a sample of only three trades. A Sharpe ratio of 0.82 indicates marginal risk-adjusted performance that lacks statistical significance given the tiny sample size, making the results prone to overfitting. While the strategy successfully captured directional moves, it failed to manage downside risk effectively during the drawdown period. The immediate priority is to expand the backtest window with more historical data and stress-test the entry logic against varied 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**

Generated 2026-09-01T11:28:38Z · latinostrading.com

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.