LATINOS TRADING

BACKTEST REPORT

Backtest #50083 · ASC · EVO_GG1RSISNIP_v1358

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_v1358 strategy delivered an 18.35% ROI on ASC with a 66.7% win rate, yet the sample size of just three trades severely undermines statistical confidence. A maximum drawdown of 17.18% coupled with a Sharpe ratio of 0.82 suggests high volatility and instability rather than robust edge. The performance appears driven by a small number of outliers rather than a consistent alpha generation mechanism. We must expand the backtest window to at least one hundred trades before deploying this logic live.

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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