

LATINOS TRADING

BACKTEST REPORT



Backtest #51369 · ASC · EVO_GG1RSISNIP_v1611

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_v1611 strategy on ASC generated an 18.35% return but suffered a 17.18% max drawdown with only three trades, rendering statistical significance impossible. A Sharpe ratio of 0.82 suggests mediocre risk-adjusted returns, while the high drawdown indicates poor capital preservation during adverse market moves. With such a small sample size, the 66.7% win rate is likely noise rather than a reliable edge, making the performance highly volatile and unpredictable. We must expand the backtest horizon or adjust entry filters to validate the strategy before deploying live capital.

ADDITIONAL METRICS

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