LATINOS TRADING

BACKTEST REPORT

Backtest #51807 · ASC · EVO_GG1RSISNIP_v281

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_v281 strategy on ASC generated +18.35% ROI with a 66.7% win rate, yet the sample size of three trades renders any performance metric statistically insignificant. A Sharpe ratio of 0.82 suggests moderate risk-adjusted returns, but the 17.18% maximum drawdown indicates severe exposure to single trade variance. The results likely reflect overfitting or random noise rather than a robust edge, as three trades cannot validate consistency across different market regimes. We must increase the backtest duration or reduce the filter thresholds to expand the trade count and verify the strategy's stability before deployment.

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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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.