LATINOS TRADING

BACKTEST REPORT

Backtest #52509 · ASC · EVO_GG1RSISNIP_v1168

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_v1168 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the high 17.18% drawdown and shallow 0.82 Sharpe ratio suggest significant volatility exposure. With only three trades executed, the statistical confidence in these metrics is critically low, rendering the performance largely anecdotal rather than robust. The strategy likely failed to capture sufficient trending momentum while remaining overly sensitive to short-term noise, resulting in poor risk-adjusted returns. To validate the edge, we must expand the backtest window to include at least 100 trades 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**

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