

LATINOS TRADING

BACKTEST REPORT



Backtest #57198 · ASC · EVO_GG1RSISNIP_v69

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_v69 strategy delivered an 18.35% ROI with a 66.7% win rate, but the sample size of only three trades renders the Sharpe ratio of 0.82 statistically insignificant. A max drawdown of 17.18% suggests high volatility risk that could expand rapidly if the strategy is deployed on live capital. These metrics indicate a promising directional bias rather than a robust, backtested edge. We must execute a larger historical backtest to validate stability before considering any live deployment.

ADDITIONAL METRICS

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