LATINOS TRADING

BACKTEST REPORT

Backtest #33186 · ASC · EVO_GG1RSISNIP_v205

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v205 strategy on ASC generated a 24.89% ROI with a modest 1.05 Sharpe ratio, driven by a 66.7% win rate across only three trades. The significant 17.18% maximum drawdown highlights extreme volatility risk, which cannot be statistically validated due to the critically small sample size. While the profit factor suggests potential edge, the lack of trade frequency renders any conclusion on robustness premature and highly prone to overfitting. We must prioritize expanding the historical lookback period to generate sufficient data points before deploying this logic to live capital. The next immediate step is to re-run the simulation with extended data to assess the stability of the win rate and drawdown metrics.

ADDITIONAL METRICS

CAGR	**24.89%**
Sortino Ratio	**0.97**
Turnover	**6.30x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12492.59**