LATINOS TRADING

BACKTEST REPORT

Backtest #33949 · ASC · EVO_GG1RSISNIP_v915

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_v915 strategy on ASC delivered a +24.89% ROI with a 1.05 Sharpe ratio, yet the 17.18% max drawdown and meager 3 trades reveal a statistically insignificant sample size that invalidates long-term confidence. While the win rate of 66.7% suggests robust signal logic, the extreme variance indicates the model is likely overfitting to specific recent noise rather than capturing persistent alpha. Given such low trade frequency, the reported returns are highly susceptible to survivorship bias and lack the statistical power to generalize across different market regimes. The primary next step is to execute a walk-forward analysis or expand the lookback period to accumulate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

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