

LATINOS TRADING

BACKTEST REPORT



Backtest #34627 · ASC · EVO_GG1RSISNIP_v1097

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_v1097 strategy on ASC delivered a +24.89% ROI with a 66.7% win rate, yet the meager three trades render the 1.05 Sharpe ratio statistically insignificant. The 17.18% maximum drawdown suggests substantial volatility risk that the small sample size fails to capture adequately. Extrapolating these results to live markets is dangerous due to overfitting risks and lack of robustness. We must immediately run a longer backtest with varied parameters to validate the edge before deployment. This analysis serves as educational insight, not investment advice.

ADDITIONAL METRICS

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