LATINOS TRADING

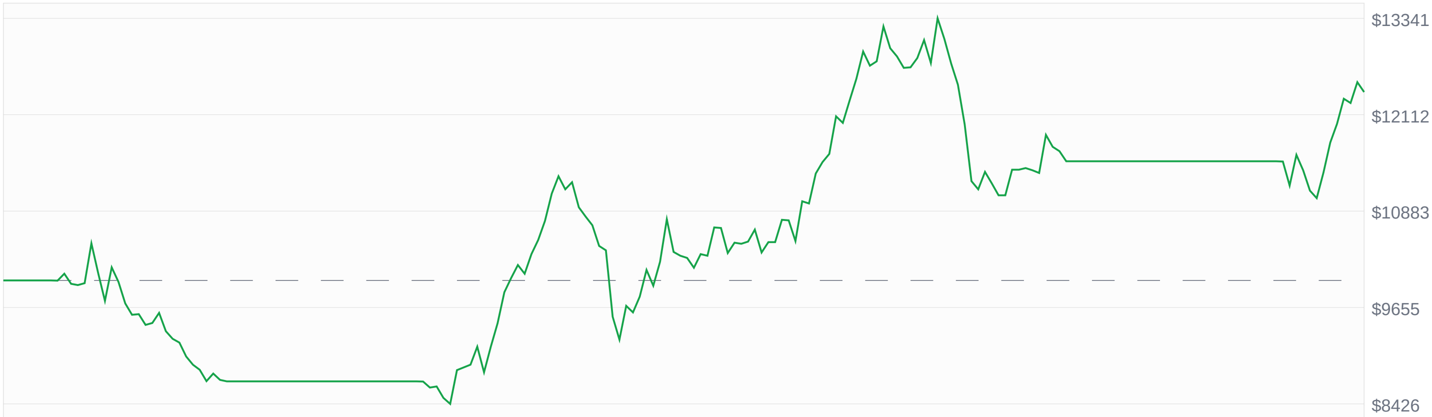
BACKTEST REPORT

Backtest #35285 · ASC · EVO_GG1RSISNIP_v1333

ROI	Sharpe	Win Rate	Max Drawdown
+23.97%	1.02	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1333 strategy generated a 23.97% ROI with a 66.7% win rate on ASC, yet the sample size of only three trades severely limits statistical confidence in these metrics. While the Sharpe ratio of 1.02 suggests acceptable risk-adjusted returns, the 17.18% maximum drawdown indicates significant volatility exposure during the short simulation period. The results appear promising but are likely overfitted to recent market conditions rather than demonstrating robustness across different market regimes. Future iterations must incorporate a minimum trade threshold or cross-validation on out-of-sample data before deployment. A concrete next step is to expand the backtest window or adjust parameters to ensure the strategy survives a broader

ADDITIONAL METRICS

CAGR	**23.97%**
Sortino Ratio	**0.95**
Turnover	**6.29x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12400.63**

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