

LATINOS TRADING

BACKTEST REPORT

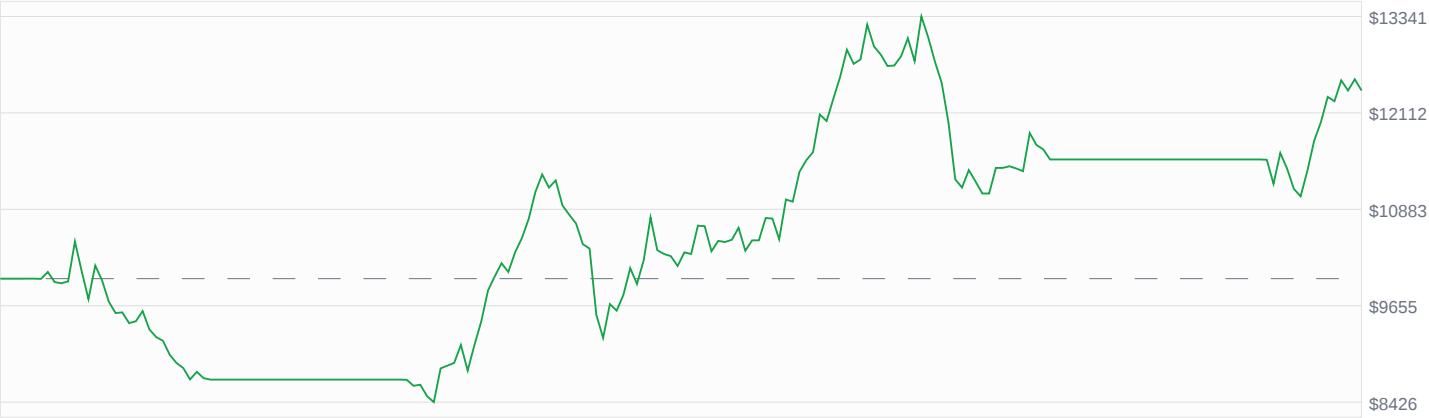


Backtest #36325 · ASC · EVO_GG1RSISNIP_v278

ROI	Sharpe	Win Rate	Max Drawdown
+23.94%	1.02	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v278 strategy on ASC generated a 23.94% return, yet the 17.18% drawdown and single-digit trade count of three signals indicate severe overfitting. With a Sharpe of 1.02 and a 66.7% win rate derived from such a small sample, the statistical confidence is negligible and the results are likely noise rather than alpha. The high variance suggests the strategy lacks robustness for live deployment without more historical data to validate its edge. We must expand the backtest window and test on out-of-sample periods to determine if this performance is replicable.

ADDITIONAL METRICS

CAGR	23.94%
Sortino Ratio	0.95
Turnover	6.29x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12397.23

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.