LATINOS TRADING

BACKTEST REPORT

Backtest #39106 · ASC · EVO_GG1RSISNIP_v1016

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1016 backtest on ASC delivered an 18.35% ROI with a 66.7% win rate, yet the extremely low trade count of three renders the 0.82 Sharpe ratio statistically insignificant and prone to overfitting. While the strategy successfully navigated volatility with a manageable 17.18% maximum drawdown, the lack of sufficient historical samples prevents reliable estimation of true risk parameters or long-term expectancy. We cannot validate the robustness of these results without expanding the dataset to cover multiple market cycles and verifying performance across different volatility regimes. The immediate next step is to run a walk-forward analysis on at least two years of additional data to confirm whether the edge persists beyond this

ADDITIONAL METRICS

CAGR	**18.35%**
Sortino Ratio	**0.76**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11838.67**

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