LATINOS TRADING

BACKTEST REPORT

Backtest #45849 · ASC · EVO_GG1RSISNIP_v889

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_v889 strategy shows an 18.35% return with a 66.7% win rate on ASC, yet only three trades make this result statistically insignificant and prone to overfitting. While the positive Sharpe of 0.82 suggests decent risk-adjusted performance, the 17.18% drawdown indicates insufficient downside protection for live deployment. Given the minimal sample size, the apparent edge could easily be random noise rather than a robust market inefficiency. The immediate next step is to extend the backtest window and optimize parameters to verify if this profitability holds across different market regimes.

ADDITIONAL METRICS

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