LATINOS TRADING

BACKTEST REPORT

Backtest #57007 · ASC · EVO_GG1RSISNIP_v408

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_v408 strategy generated an 18.35% return on ASC with a 66.7% win rate, yet the sample size of only three trades renders these figures statistically insignificant. A 17.18% maximum drawdown alongside a Sharpe ratio of 0.82 indicates excessive volatility risk that likely stems from overfitting or insufficient market depth during the simulation period. Without more data points, we cannot confirm whether the strategy captures genuine alpha or merely exploits random noise. The most prudent next step is to extend the backtest window to at least 100 trades or apply walk-forward analysis to validate robustness before considering live deployment.

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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