LATINOS TRADING

BACKTEST REPORT

Backtest #47142 · ASC · EVO_GG1RSISNIP_v1594

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_v1594 strategy on ASC shows an 18.35% ROI with a 66.7% win rate, yet the 17.18% drawdown and low Sharpe of 0.82 indicate high volatility per trade. The sample size of only three trades makes these results statistically insignificant and prone to overfitting noise rather than capturing true alpha. The strategy likely captures short-term moves but lacks robustness against regime shifts, evidenced by the steep risk-to-reward asymmetry. A concrete next step is to run a walk-forward analysis with stricter filters to validate performance on out-of-sample data before deployment.

ADDITIONAL METRICS

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