LATINOS TRADING

BACKTEST REPORT

Backtest #49045 · ASC · EVO_GG1RSISNIP_v1165

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_v1165 strategy generated +18.35% ROI on ASC, though the 0.82 Sharpe ratio and 17.18% drawdown suggest elevated volatility risk relative to returns. With only three trades executed, the 66.7% win rate lacks statistical significance and cannot confirm robustness or prevent overfitting. The limited sample size makes it impossible to distinguish whether performance stems from genuine alpha or random noise. Next, increase the backtest lookback window to at least one year to validate consistency 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**

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