LATINOS TRADING

BACKTEST REPORT

Backtest #52573 · ASC · EVO_GG1RSISNIP_v1222

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_v1222 strategy on ASC achieved a +18.35% return with a 66.7% win rate, yet the statistical validity is critically low due to only three executed trades. A maximum drawdown of 17.18% suggests significant volatility exposure that the current sample size cannot adequately measure or stabilize. With a Sharpe ratio of 0.82, the risk-adjusted performance is mediocre, indicating that the gains may not be robust enough to withstand live market conditions. The results are likely overfitted to this specific historical window rather than representing a sustainable edge. We must expand the backtesting window and increase trade frequency through parameter optimization before deploying live capital.

ADDITIONAL METRICS

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

Generated 2026-09-03T09:53:59Z · latinostrading.com