LATINOS TRADING

BACKTEST REPORT

Backtest #46888 · ASC · EVO_GG1RSISNIP_v1470

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_v1470 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only 3 executed trades. The 0.82 Sharpe ratio and 17.18% max drawdown suggest moderate risk-adjusted returns, but the small sample size makes these figures highly unstable and prone to overfitting. A single outlier trade could drastically alter the equity curve, rendering the performance metrics unreliable for institutional deployment. We must expand the sample size by testing across multiple market regimes before considering live allocation. The immediate next step is to run a walk-forward analysis to validate robustness beyond this limited historical window.

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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