LATINOS TRADING

BACKTEST REPORT

Backtest #47474 · ASC · EVO_GG1RSISNIP_v1477

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_v1477 strategy delivered an 18.35% ROI on ASC, but the sample size of only three trades renders the 66.7% win rate statistically insignificant. While the Sharpe ratio of 0.82 indicates reasonable risk-adjusted returns, a 17.18% maximum drawdown suggests excessive volatility that could erode capital during extended corrections. The strategy likely overfitted to specific price patterns in a narrow timeframe, failing to demonstrate robustness across different market regimes. Next, I will expand the test by increasing the lookback period and testing the logic on a lower timeframe to assess execution stability.

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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