LATINOS TRADING

BACKTEST REPORT

Backtest #49389 · ASC · EVO_GG1RSISNIP_v448

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_v448 backtest on ASC delivered a robust 18.35% return with a 66.7% win rate, yet the statistical validity is critically compromised by only three executed trades. While the positive Sharpe ratio of 0.82 suggests favorable risk-adjusted returns, the high 17.18% maximum drawdown indicates significant volatility exposure that the small sample size fails to capture reliably. This strategy currently overfits to a narrow market window, making the performance metrics prone to random noise rather than representing a consistent edge. To validate the approach, expand the test across multiple market regimes and increase the trading interval to generate a statistically significant dataset for robust confirmation.

ADDITIONAL METRICS

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