LATINOS TRADING

BACKTEST REPORT

Backtest #57176 · ASC · EVO_GG1RSISNIP_v49

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_v49 backtest on ASC delivered an 18.35% ROI, yet the 0.82 Sharpe ratio and 17.18% drawdown reveal excessive volatility for institutional standards. A win rate of 66.7% is statistically meaningless given only three trades, rendering the performance highly unreliable and prone to overfitting. The strategy appears to rely on high-frequency noise rather than sustainable alpha, as evidenced by the lack of a robust sample size. We must immediately increase the simulation period and trading frequency to validate whether these metrics hold under different market regimes. Proceeding with live capital allocation is premature until a statistically significant sample size is achieved.

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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