LATINOS TRADING

BACKTEST REPORT

Backtest #33238 · ASC · EVO_GG1RSISNIP_v240

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v240 strategy for ASC showed promising returns of +24.89% over the simulated period, with a Sharpe ratio of 1.05 and a win rate of 66.7%. Despite these positive metrics, the max drawdown reached 17.18%, indicating significant volatility. Given the limited sample size of 3 trades, the statistical confidence remains limited. Next, consider expanding the backtest to a larger sample size and explore the impact of varying parameter settings on the performance, potentially focusing on improving the max drawdown while maintaining the high win rate and ROI.

ADDITIONAL METRICS

CAGR	**24.89%**
Sortino Ratio	**0.97**
Turnover	**6.30x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12492.59**