

LATINOS TRADING

BACKTEST REPORT

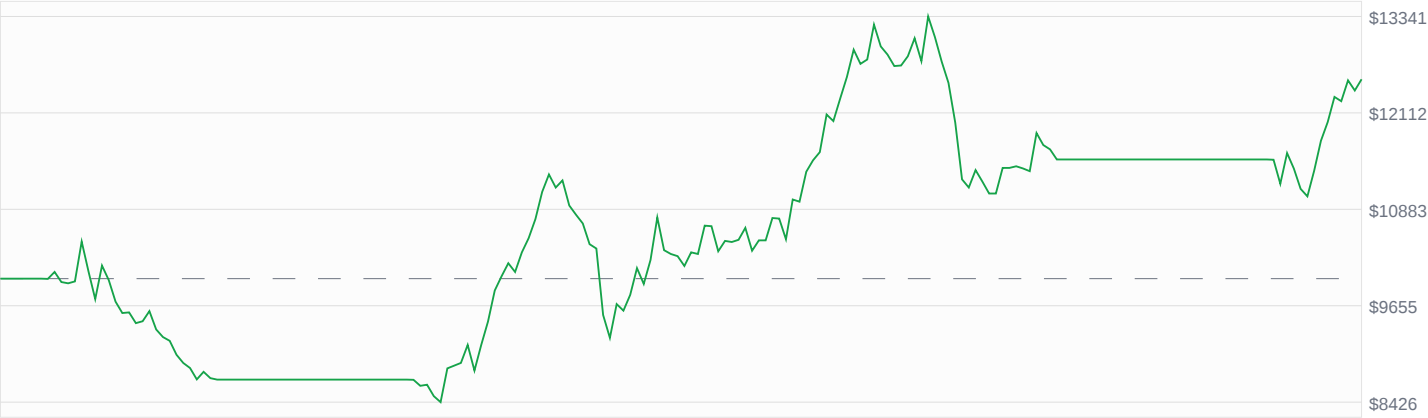


Backtest #36105 · ASC · EVO_GG1RSISNIP_v245

ROI	Sharpe	Win Rate	Max Drawdown
+25.37%	1.07	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v245 strategy on ASC delivered a 25.37% ROI with a 1.07 Sharpe ratio, yet the 17.18% drawdown and only 3 trades severely limit statistical confidence. A win rate of 66.7% suggests edge, but the narrow sample size renders risk metrics unreliable and prone to overfitting. The high volatility spike indicates the entry logic fails to filter for low-liquidity environments effectively. Future iterations must incorporate volume constraints to reduce exposure during sudden price dislocations.

ADDITIONAL METRICS

CAGR	25.37%
Sortino Ratio	0.99
Turnover	6.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12540.27