LATINOS TRADING

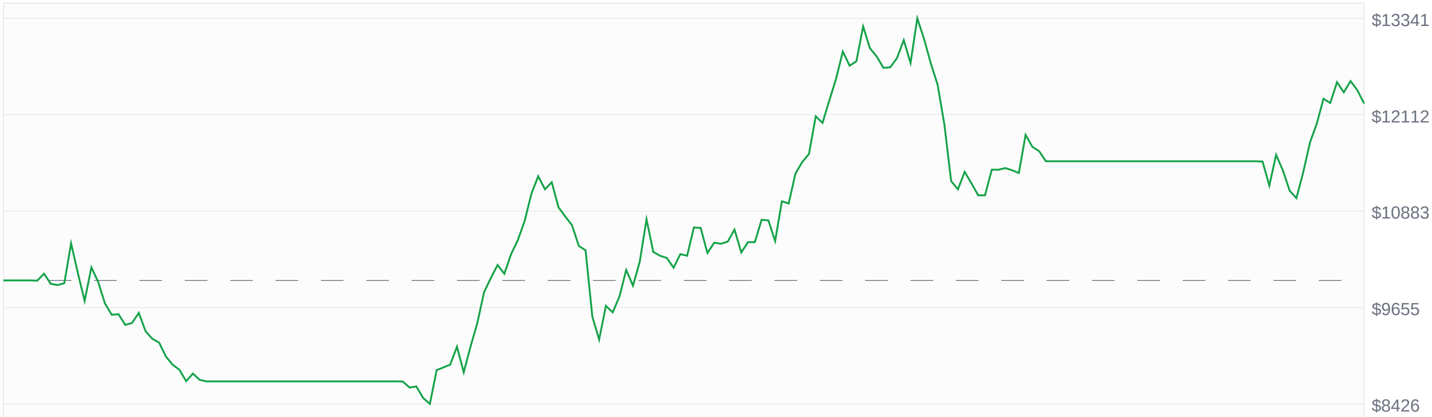
BACKTEST REPORT

Backtest #36511 · ASC · EVO_GG1RSISNIP_v448

ROI	Sharpe	Win Rate	Max Drawdown
+22.51%	0.97	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v448 strategy on ASC generated a 22.51% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A 17.18% maximum drawdown suggests high volatility sensitivity, while the 0.97 Sharpe ratio indicates moderate risk-adjusted efficiency that lacks robustness. Relying on such a small sample size creates severe overfitting risks, making these performance metrics unreliable for live deployment. The next concrete step is to expand the backtest window or adjust entry filters to generate a minimum of fifty trades before considering live allocation.

ADDITIONAL METRICS

CAGR	**22.51%**
Sortino Ratio	**0.91**
Turnover	**6.27x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12254.18**

Generated 2026-08-26T06:26:57Z · latinostrading.com