LATINOS TRADING

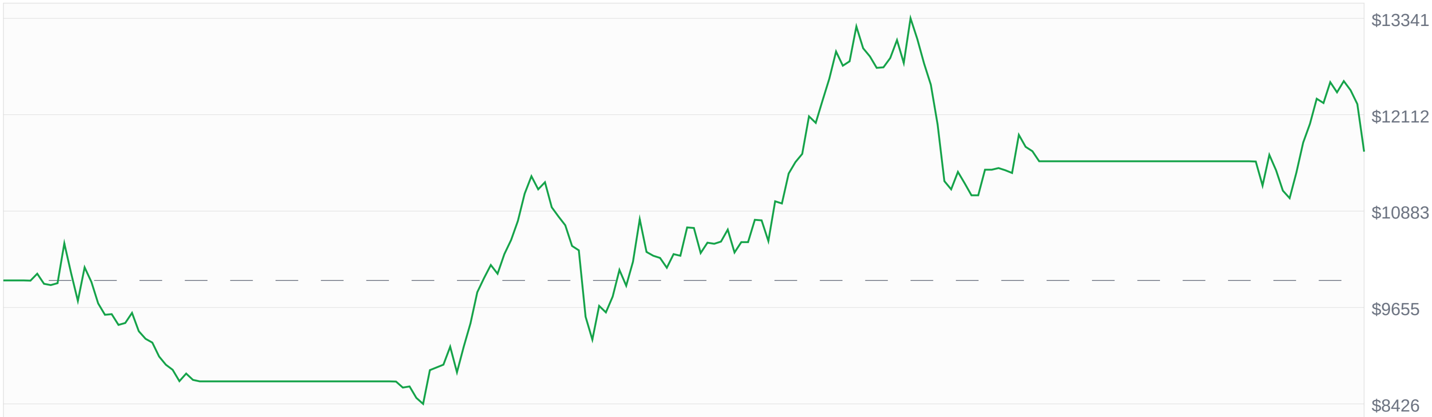
BACKTEST REPORT

Backtest #36897 · ASC · EVO_GG1RSISNIP_v245

ROI	Sharpe	Win Rate	Max Drawdown
+16.38%	0.76	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v245 strategy on ASC generated a 16.38% return with a 66.7% win rate, yet the 17.18% drawdown reveals significant volatility risk for institutional allocation. Statistical confidence is critically low due to only three trades, making the high Sharpe ratio of 0.76 potentially misleading and prone to overfitting. While the initial capital grew to $11,641.13, the small sample size prevents reliable assessment of strategy robustness across varying market regimes. The next step is to expand the backtest horizon to at least 200 trades or reduce position sizing to validate performance consistency before live deployment.

ADDITIONAL METRICS

CAGR	**16.38%**
Sortino Ratio	**0.70**
Turnover	**6.21x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11641.13**