LATINOS TRADING

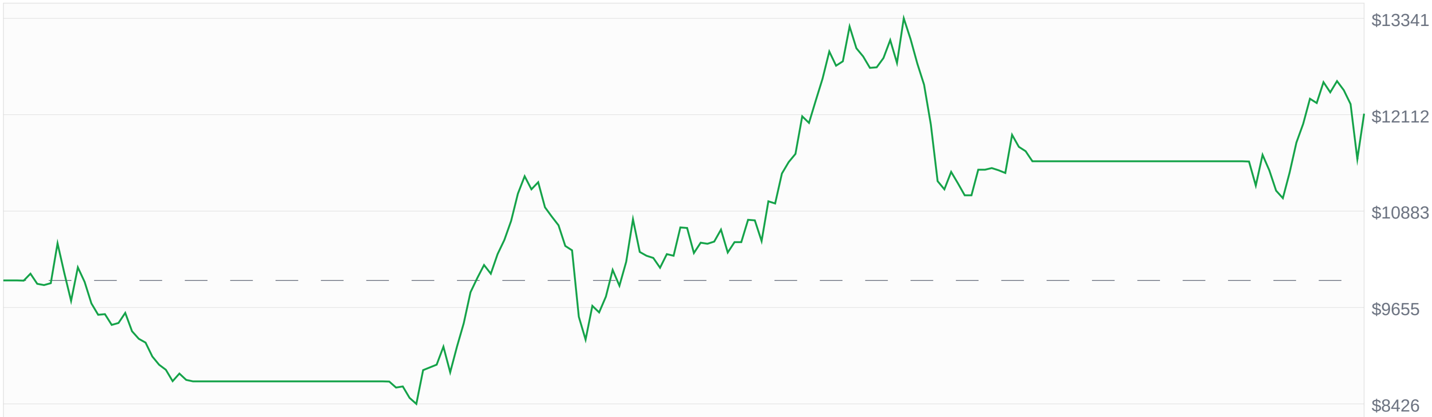
BACKTEST REPORT

Backtest #37036 · ASC · EVO_GG1RSISNIP_v430

ROI	Sharpe	Win Rate	Max Drawdown
+21.21%	0.91	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v430 strategy generated a 21.21% return on ASC, yet the statistical signal is weak due to only three executed trades. A win rate of 66.7% appears robust, but the 17.18% maximum drawdown suggests significant volatility risk that the small sample size cannot fully quantify. With a Sharpe ratio of 0.91, the risk-adjusted returns are mediocre, indicating potential overfitting or luck rather than a sustainable edge. We must expand the backtest dataset to at least fifty trades before validating the logic or adjusting parameters. Do not deploy this configuration live until the sample size provides statistical confidence in the observed metrics.

ADDITIONAL METRICS

CAGR	**21.21%**
Sortino Ratio	**0.85**
Turnover	**6.26x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12124.76**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.