LATINOS TRADING

BACKTEST REPORT

Backtest #38062 · ASC · EVO_GG1RSISNIP_v326

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v326 strategy delivered an 18.35% return on ASC with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 0.82 statistically insignificant for institutional deployment. The 17.18% maximum drawdown suggests high volatility sensitivity that the current parameters failed to mitigate during adverse price action. While the positive ROI is promising, the lack of trade frequency prevents robust assessment of strategy consistency or overfitting to recent market noise. A concrete next step is to expand the backtest horizon to at least 200 candles or implement a rolling window to validate performance stability before live capital allocation.

ADDITIONAL METRICS

CAGR	**18.35%**
Sortino Ratio	**0.76**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11838.67**