LATINOS TRADING

BACKTEST REPORT

Backtest #49553 · ASC · EVO_GG1RSISNIP_v38

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_v38 strategy on ASC generated an 18.35% return, but the statistical signal is weak given only three trades executed. A 66.7% win rate is misleadingly high with such a low sample size, while a 17.18% drawdown indicates significant volatility risk relative to the Sharpe ratio of 0.82. The narrow equity curve suggests the strategy lacks robustness and may be prone to overfitting on this specific dataset. We must expand the backtest window or introduce a volatility filter to validate performance before considering live deployment.

ADDITIONAL METRICS

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