LATINOS TRADING

BACKTEST REPORT

Backtest #32201 · ASC · EVO_GG1RSISNIP_v329

ROI	Sharpe	Win Rate	Max Drawdown
+23.22%	1.00	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +23.22% ROI and 66.7% win rate suggest the EVO_GG1RSISNIP_v329 strategy captured favorable price action in ASC, but the 17.18% max drawdown indicates significant volatility exposure that eroded capital efficiency. The Sharpe ratio of exactly 1.00 is statistically meaningless given only three total trades, as this sample size is far too small to establish confidence in the strategy's risk-adjusted performance or signal reliability. While the modest profit demonstrates the logic can function, the high drawdown relative to return suggests the entry or exit parameters lack robustness against adverse market swings. The immediate next step is to extend the backtest period to include at least 50 trades across varying market regimes to verify

ADDITIONAL METRICS

CAGR	**23.22%**
Sortino Ratio	**0.91**
Turnover	**6.28x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12325.71**

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