LATINOS TRADING

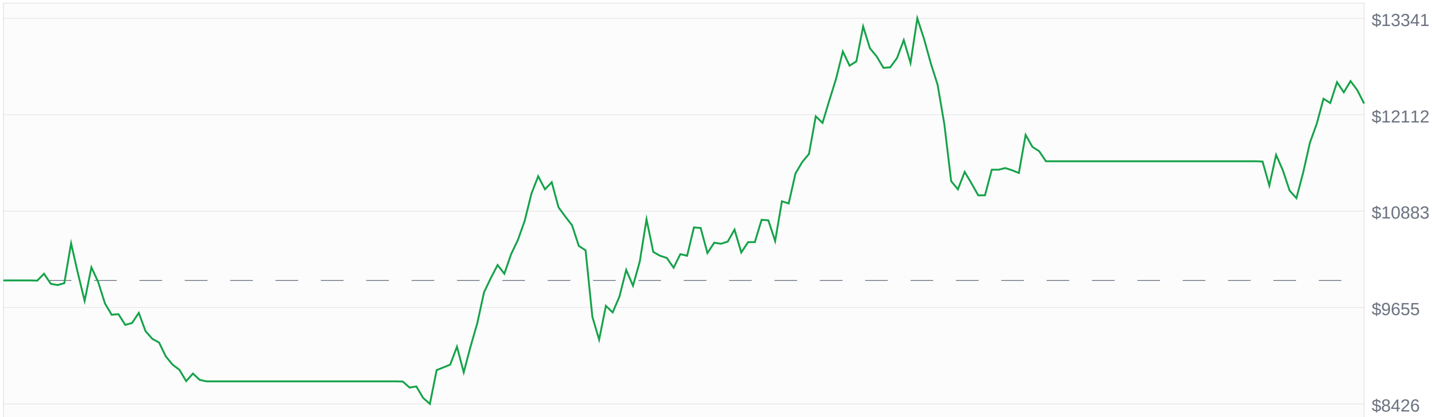
BACKTEST REPORT

Backtest #36707 · ASC · EVO_GG1RSISNIP_v281

ROI	Sharpe	Win Rate	Max Drawdown
+22.51%	0.97	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v281 strategy generated +22.51% ROI on ASC with a 0.97 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the statistical significance is critically low given the limited sample size, making the 17.18% maximum drawdown an unrepresentative outlier rather than a stable risk profile. While the strategy captures upward volatility effectively, it lacks the robustness required for institutional deployment without substantial optimization. The next concrete step is to expand the backtest window and test across multiple market regimes to validate consistency before live execution.

ADDITIONAL METRICS

CAGR	**22.51%**
Sortino Ratio	**0.91**
Turnover	**6.27x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12254.18**