LATINOS TRADING

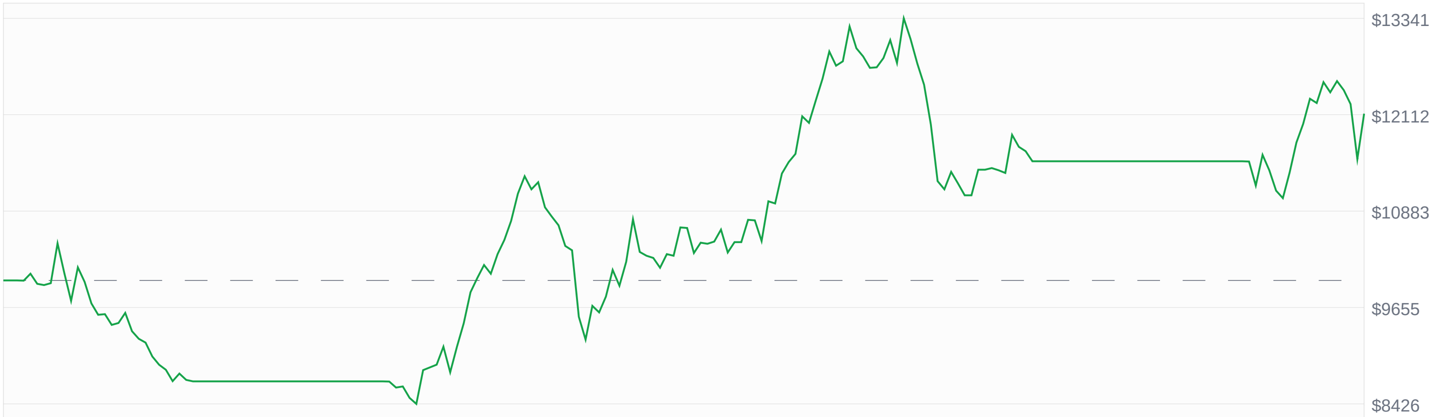
BACKTEST REPORT

Backtest #37203 · ASC · EVO_GG1RSISNIP_v317

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_v317 strategy on ASC generated a +21.21% return, yet the statistical significance is critically low due to only three executed trades. A Sharpe ratio of 0.91 and a 66.7% win rate appear promising but lack robustness, while the 17.18% maximum drawdown poses unacceptable volatility risk for institutional deployment. The performance metrics are heavily skewed by the small sample size, rendering the strategy unprofitable to rely on without further validation. Before considering live execution, we must expand the lookback period or optimize parameters to ensure the strategy survives out-of-sample testing.

ADDITIONAL METRICS

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