LATINOS TRADING

BACKTEST REPORT

Backtest #48496 · ASC · EVO_GG1RSISNIP_v1077

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_v1077 strategy on ASC achieved an 18.35% ROI with a 66.7% win rate, but the 17.18% maximum drawdown signals significant volatility risk. Statistical confidence remains low due to only three executed trades, rendering the Sharpe ratio of 0.82 unreliable for live deployment. The small sample size prevents robust validation of the strategy's edge under diverse market conditions. We must expand the backtest lookback period or adjust parameters to generate a statistically significant dataset before 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

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