LATINOS TRADING

BACKTEST REPORT

Backtest #51700 · ASC · EVO_GG1RSISNIP_v28

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_v28 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the 17.18% maximum drawdown exposes significant volatility risk. Statistical confidence remains low due to only three trades executed, making the 0.82 Sharpe ratio unreliable for live deployment. The limited sample size prevents robust assessment of drawdown resilience during extended adverse market conditions. Re-run the backtest with tightened entry filters and a minimum 50-trade sample requirement before final validation.

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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