LATINOS TRADING

BACKTEST REPORT

Backtest #47843 · ASC · EVO_GG1RSISNIP_v880

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_v880 strategy on ASC delivered +18.35% ROI, yet the sample of only three trades generates statistically insignificant results that cannot support live deployment. While the 66.7% win rate and 0.82 Sharpe ratio appear promising, the 17.18% maximum drawdown exposes substantial volatility risk relative to capital efficiency. This limited backtest duration fails to capture regime shifts or liquidity stress, making performance metrics unreliable for institutional decision-making. We must extend the backtest period or increase trade frequency before considering this logic for production.

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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