

LATINOS TRADING

BACKTEST REPORT



Backtest #50204 · ASC · EVO_GG1RSISNIP_v1436

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_v1436 backtest on ASC shows a nominal +18.35% return with a 66.7% win rate, yet the statistical significance is critically low due to only three trades. A max drawdown of 17.18% against a Sharpe ratio of 0.82 suggests the strategy captures volatility but lacks robustness for institutional deployment. Current performance is likely overfit to a narrow sample size rather than a sustainable edge. We must expand the evaluation window or increase trade frequency to validate the strategy 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