LATINOS TRADING

BACKTEST REPORT

Backtest #51420 · ASC · EVO_GG1RSISNIP_v330

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_v330 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the 17.18% maximum drawdown indicates significant volatility exposure relative to the sample size. Statistical confidence is critically low given only three total trades, rendering the 0.82 Sharpe ratio and positive returns insufficient for institutional validation. The strategy likely suffered from overfitting or extreme luck rather than a robust edge, as such performance is statistically improbable without larger data samples. We must immediately expand the backtest lookback period and stress-test against different market regimes to confirm robustness before deployment.

ADDITIONAL METRICS

CAGR	**18.35%**
Sortino Ratio	**0.76**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11838.67**