LATINOS TRADING

BACKTEST REPORT

Backtest #53692 · ASC · EVO_GG1RSISNIP_v1535

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_v1535 strategy on ASC generated an 18.35% ROI but executed only three trades, which renders the 0.82 Sharpe ratio statistically insignificant for institutional allocation. A 17.18% drawdown relative to such a shallow sample size exposes unacceptable downside risk, suggesting the signal logic lacks robustness across different market regimes. Consequently, the high win rate of 66.7% is likely a coincidence rather than a structural edge, failing to meet minimum sample thresholds for reliable inference. I recommend expanding the test universe by increasing the lookback period or adding a volatility filter to validate performance before live deployment.

ADDITIONAL METRICS

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