LATINOS TRADING

BACKTEST REPORT

Backtest #56372 · 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 generated an 18.35% ROI on ASC, yet the 17.18% maximum drawdown and low Sharpe ratio of 0.82 indicate high volatility relative to returns. Statistical confidence is critically low given only three trades executed, rendering the 66.7% win rate statistically insignificant. The approach likely suffered from overfitting or insufficient sample size to capture true market behavior. Before deploying live capital, you must run a robustness test across multiple market regimes to validate strategy stability. This review highlights that short sample sizes can mask severe tail risks in quantitative models.

ADDITIONAL METRICS

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