

LATINOS TRADING

BACKTEST REPORT



Backtest #3681 · ASC · EVO_GG1RSISNIP_v1393

ROI	Sharpe	Win Rate	Max Drawdown
+18.76%	0.86	66.7%	-16.91%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

EVO_GG1RSISNIP_v1393 achieved 18.76% ROI with a 66.7% win rate on ASC, though a 16.91% max drawdown and 0.86 Sharpe ratio signal elevated volatility. The statistical significance is negligible given only three total trades, rendering the performance metrics unreliable for replication. High capital efficiency masks the risk of overfitting to a tiny sample size without robust out-of-sample validation. We must expand the backtest window to capture diverse market regimes and increase trade frequency for meaningful confidence. Until then, this strategy remains a theoretical prototype rather than a deployable institutional edge.

ADDITIONAL METRICS

CAGR	18.76%
Sortino Ratio	0.77
Turnover	6.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11876.09

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.