

LATINOS TRADING

BACKTEST REPORT



Backtest #37694 · ASC · EVO_GG1RSISNIP_v1586

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_v1586 strategy delivered an 18.35% return with a 66.7% win rate, yet the 17.18% maximum drawdown reveals extreme volatility inherent in only three trades. A Sharpe ratio of 0.82 suggests mediocre risk-adjusted performance, indicating that the sample size is too small to statistically validate this edge. The results likely reflect overfitting or pure luck rather than a robust predictive signal, as meaningful backtests require at least fifty executed trades. You must retrain the model on a wider historical dataset to confirm consistency before deploying capital live.

ADDITIONAL METRICS

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