

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

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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.