LATINOS TRADING

BACKTEST REPORT

Backtest #56465 · ASC · EVO_GG1RSISNIP_v124

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_v124 strategy on ASC generated a +18.35% ROI with a 66.7% win rate, yet the 17.18% maximum drawdown and 0.82 Sharpe ratio indicate significant volatility risk. With only three trades executed, the statistical significance is too low to validate the edge, and the results likely reflect survivorship bias rather than robust performance. The limited sample size prevents distinguishing between genuine alpha and random noise in this short sequence. We must expand the backtest window or adjust parameters to accumulate enough data points for a reliable confidence interval.

ADDITIONAL METRICS

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

Generated 2026-09-03T10:56:41Z · latinostrading.com