LATINOS TRADING

BACKTEST REPORT

Backtest #52994 · ASC · EVO_GG1RSISNIP_v1437

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_v1437 strategy on ASC generated an 18.35% return, yet the 17.18% drawdown and single-digit trades severely undermine statistical confidence. A win rate of 66.7% suggests edge, but the sample size is too small to rule out luck or overfitting to recent noise. The high volatility relative to returns indicates poor risk-adjusted efficiency compared to a Sharpe ratio of 0.82. We must expand the sample size by testing across multiple market cycles before trusting this alpha. The immediate next step is a forward walk-forward analysis to validate robustness beyond this single simulation.

ADDITIONAL METRICS

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

Generated 2026-09-02T18:53:08Z · latinostrading.com