LATINOS TRADING

BACKTEST REPORT

Backtest #56224 · ASC · EVO_EVOGG1RSIS_v151

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_EVOGG1RSIS_v151 strategy generated an 18.35% return on ASC, yet the statistical validity is negligible due to only three executed trades. A win rate of 66.7% and Sharpe ratio of 0.82 appear promising on paper, but such a small sample size creates massive variance that renders the max drawdown of 17.18% highly unreliable. This result likely reflects noise rather than a robust alpha signal, making any conclusion about performance confidence premature. To validate the logic, we must increase the simulation horizon or reduce position sizing to observe how the strategy behaves under diverse market conditions. The current data is insufficient to justify capital allocation without further empirical testing.

ADDITIONAL METRICS

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

Generated 2026-09-03T00:57:27Z · latinostrading.com