LATINOS TRADING

BACKTEST REPORT

Backtest #56227 · ASC · EVO_EVOGG1RSIS_v158

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_v158 strategy on ASC generated an 18.35% return, yet the statistical validity remains negligible due to only three total trades. A 66.7% win rate and 0.82 Sharpe ratio are promising on paper, but the 17.18% maximum drawdown exposes significant volatility risk in such a thin sample. We cannot distinguish genuine alpha from random noise without expanding the dataset, making these metrics unreliable for institutional deployment. The immediate priority is stress-testing the logic across a wider parameter set or timeframe to validate robustness. This approach ensures we do not scale a strategy based on survivorship bias or luck.

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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