LATINOS TRADING

BACKTEST REPORT

Backtest #56294 · ASC · EVO_GG1RSISNIP_v906

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_v906 strategy on ASC delivered an 18.35% return with a 66.7% win rate, yet the positive Sharpe ratio of 0.82 masks severe fragility in a sample of only three trades. The 17.18% maximum drawdown indicates significant volatility risk that is statistically unreliable given the minimal trade count. We cannot distinguish genuine alpha from noise without expanding the dataset to validate consistency across different market regimes. The next step is to run a robustness test with adjusted stop-loss parameters to assess whether the strategy survives tighter risk controls.

ADDITIONAL METRICS

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

Generated 2026-09-03T03:26:38Z · latinostrading.com

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.