LATINOS TRADING

BACKTEST REPORT

Backtest #56869 · ASC · EVO_GG1RSISNIP_v293

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_v293 strategy on ASC generated an 18.35% gain with a 66.7% win rate, yet the 0.82 Sharpe ratio and 17.18% drawdown reveal excessive volatility relative to returns. Statistical confidence is critically low due to only three trades, making the 66.7% win rate a statistical outlier rather than a robust signal. The limited sample size prevents meaningful risk-adjustment analysis, suggesting the observed alpha is likely noise rather than a repeatable edge. Next, expand the dataset by testing on higher frequency intervals or alternative assets to validate if the signal logic holds beyond this narrow sample.

ADDITIONAL METRICS

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

Generated 2026-09-04T03:04:45Z · latinostrading.com