LATINOS TRADING

BACKTEST REPORT

Backtest #38164 · ASC · EVO_GG1RSISNIP_v38

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_v38 strategy generated +18.35% ROI on ASC with a 66.7% win rate, yet the 0.82 Sharpe ratio and 17.18% maximum drawdown reveal fragile risk-adjusted returns driven by just three trades. This narrow sample size renders the performance statistically insignificant and highly prone to overfitting specific noise rather than capturing genuine market alpha. The high volatility suggests the entry logic lacks sufficient protection against adverse price swings during the initial capital accumulation phase. We must expand the backtest horizon to include out-of-sample data and enforce stricter stop-loss parameters before deploying capital at scale.

ADDITIONAL METRICS

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