LATINOS TRADING

BACKTEST REPORT

Backtest #57040 · ASC · EVO_EVOGG1RSIS_v449

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_v449 strategy on ASC generated an 18.35% return with a 66.7% win rate, but the results rely on only three trades, making the 0.82 Sharpe ratio statistically insignificant and prone to overfitting. The 17.18% maximum drawdown indicates high volatility exposure, suggesting the signal logic lacks robustness during adverse market conditions. Given the extremely small sample size, these metrics cannot reliably predict future performance or justify real capital allocation without further validation. We must expand the backtest window to include more market cycles and increase the trade count to at least fifty executions before considering deployment. Next, we should re-run the simulation with walk-forward analysis to

ADDITIONAL METRICS

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