LATINOS TRADING

BACKTEST REPORT

Backtest #50434 · ASC · EVO_EVOGG1RSIS_v442

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_v442 strategy generated an 18.35% return on ASC, yet the Sharpe ratio of 0.82 indicates suboptimal risk-adjusted performance driven by a severe 17.18% drawdown. Such extreme volatility with only three executed trades renders the statistical results inconclusive and prone to significant overfitting. We cannot validate the robustness of the signal logic or the consistency of the win rate without expanding the sample size through broader testing. The next step must be to backtest this configuration over a longer historical period to confirm whether the returns are an anomaly or a genuine alpha.

ADDITIONAL METRICS

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

Generated 2026-09-01T18:08:42Z · latinostrading.com