LATINOS TRADING

BACKTEST REPORT

Backtest #46997 · ASC · EVO_EVOEVOEVOE_v517

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_EVOEVOEVOE_v517 backtest on ASC shows a robust 18.35% ROI and 66.7% win rate, yet the sample size of only three trades creates severe statistical noise that undermines any confidence in the 0.82 Sharpe ratio. A maximum drawdown of 17.18% suggests significant volatility exposure that the strategy failed to mitigate during the limited testing window, making performance metrics unreliable for live deployment. We must expand the dataset by running this strategy across multiple market regimes before validating its edge, rather than relying on this isolated success. The next step is to execute a robustness test with increased trade frequency or extended lookback periods to filter out random luck.

ADDITIONAL METRICS

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

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