LATINOS TRADING

BACKTEST REPORT

Backtest #55744 · ASC · EVO_EVOEVOEVOE_v2199

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_v2199 backtest on ASC shows a +18.35% return driven by only three trades, which severely limits statistical significance. Despite a 66.7% win rate, the 17.18% maximum drawdown indicates high volatility risk that contradicts the modest 0.82 Sharpe ratio. The strategy lacks robustness because such low trade counts cannot reliably predict future performance or handle regime shifts. We must increase sample size through extended timeframes or different volatility conditions before deployment. Conduct a walk-forward analysis to validate if these results generalize across market cycles.

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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