LATINOS TRADING

BACKTEST REPORT

Backtest #55854 · ASC · EVO_EVOEVOEVOE_v2255

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_EVOEVOE_v2255 strategy on ASC delivered an 18.35% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. A 17.18% drawdown suggests high volatility per trade, which is unsustainable when extrapolated to live markets without further validation. The results currently reflect outlier performance rather than robust alpha generation, necessitating caution before deployment. We must expand the backtest horizon to at least 100 trades to confirm whether the edge is structural or luck-based. The immediate next step is to re-run the simulation on a longer timeframe with stricter parameter constraints to filter noise.

ADDITIONAL METRICS

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