LATINOS TRADING

BACKTEST REPORT

Backtest #55953 · ASC · EVO_EVOEVOEVOE_v2367

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_v2367 strategy delivered an 18.35% ROI on ASC with a 66.7% win rate, yet the 17.18% drawdown and 0.82 Sharpe ratio signal excessive volatility relative to returns. Statistical significance is negligible due to only three trades, rendering the win rate unreliable and the strategy prone to overfitting on this specific sample. The low trade count prevents confidence in the edge, suggesting the strategy may be capturing noise rather than a sustainable alpha. We must expand the backtest window or adjust entry filters to generate sufficient trade frequency for robust statistical validation. Next, run a walk-forward analysis on a larger dataset to confirm if the 0.82 Sharpe ratio holds under varied market regimes.

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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