LATINOS TRADING

BACKTEST REPORT

Backtest #41170 · ASC · EVO_EVOEVOEVOE_v2387

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_v2387 backtest on ASC shows an 18.35% ROI with a 66.7% win rate, yet the sample size of three trades renders statistical confidence negligible. A 17.18% maximum drawdown alongside a Sharpe ratio of 0.82 indicates high volatility and suboptimal risk-adjusted returns relative to the capital growth. This result likely reflects overfitting to noise rather than a robust market edge, making the performance unreliable for live deployment. The strategy requires a significantly larger trade history to validate its logic before any capital allocation. Immediate next steps involve expanding the lookback period and tightening stop-loss parameters to reduce drawdown exposure.

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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