LATINOS TRADING

BACKTEST REPORT

Backtest #51343 · ASC · EVO_EVOEVOEVOE_v606

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_v606 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the 17.18% maximum drawdown and low Sharpe ratio of 0.82 indicate excessive volatility relative to returns. Such a sample size of three trades lacks statistical significance, rendering the performance metrics unreliable for scaling or live deployment. While entry timing may have been precise, the lack of trade diversity prevents confidence in the strategy's robustness against market regime changes. The immediate next step is to run a walk-forward analysis on a larger historical dataset to validate if the signal logic holds outside this narrow sample.

ADDITIONAL METRICS

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