LATINOS TRADING

BACKTEST REPORT

Backtest #55442 · ASC · EVO_EVOEVOEVOE_v2138

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_v2138 strategy generated an 18.35% ROI on ASC, but the statistical validity is critically compromised by only three executed trades. A win rate of 66.7% and a 0.82 Sharpe ratio are meaningless noise given the insufficient sample size to distinguish skill from variance. The 17.18% maximum drawdown indicates significant volatility exposure that is not adequately captured by such a thin dataset. We cannot validate the robustness of this signal logic without expanding the lookback period or adjusting parameters to trigger more frequent entries. The immediate next step is to re-run the backtest with a wider historical window to generate a statistically significant sample before considering live deployment.

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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