LATINOS TRADING

BACKTEST REPORT

Backtest #46560 · ASC · EVO_EVOEVOEVOE_v2168

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_v2168 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the statistical significance is critically low given only three trades. A sharp 17.18% drawdown indicates excessive volatility relative to the short sample size, rendering the 0.82 Sharpe ratio unreliable for institutional deployment. The strategy likely overfitted to a specific market regime rather than capturing robust alpha across different conditions. We must expand the backtest window to 12 months or more to validate the edge before considering live allocation.

ADDITIONAL METRICS

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