LATINOS TRADING

BACKTEST REPORT

Backtest #52729 · ASC · EVO_EVOEVOEVOE_v2229

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_v2229 backtest on ASC generated an 18.35% return with a 66.7% win rate, yet the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. The 17.18% maximum drawdown suggests high volatility exposure that is not properly mitigated by the current signal logic. Relying on this limited dataset creates false confidence, so the strategy requires extensive parameter optimization and stress testing on an expanded timeframe. The next step is to run a Monte Carlo simulation to evaluate the robustness of these results against random market variations.

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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