LATINOS TRADING

BACKTEST REPORT

Backtest #53534 · ASC · EVO_EVOEVOEVOE_v2134

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_v2134 backtest on ASC shows an 18.35% return, but the sample of only three trades renders the 66.7% win rate statistically insignificant. With a Sharpe ratio of 0.82 and a max drawdown of 17.18%, the risk-adjusted performance is mediocre, suggesting the edge is not robust enough for institutional deployment. The low trade count indicates that the strategy may require parameter tuning or a longer lookback period to generate sufficient data points for reliable evaluation. Next, run a walk-forward analysis over at least 100 trades to validate if the strategy can maintain consistency across different market regimes. This approach will determine whether the current metrics reflect a genuine alpha or merely overfitting to noise.

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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