LATINOS TRADING

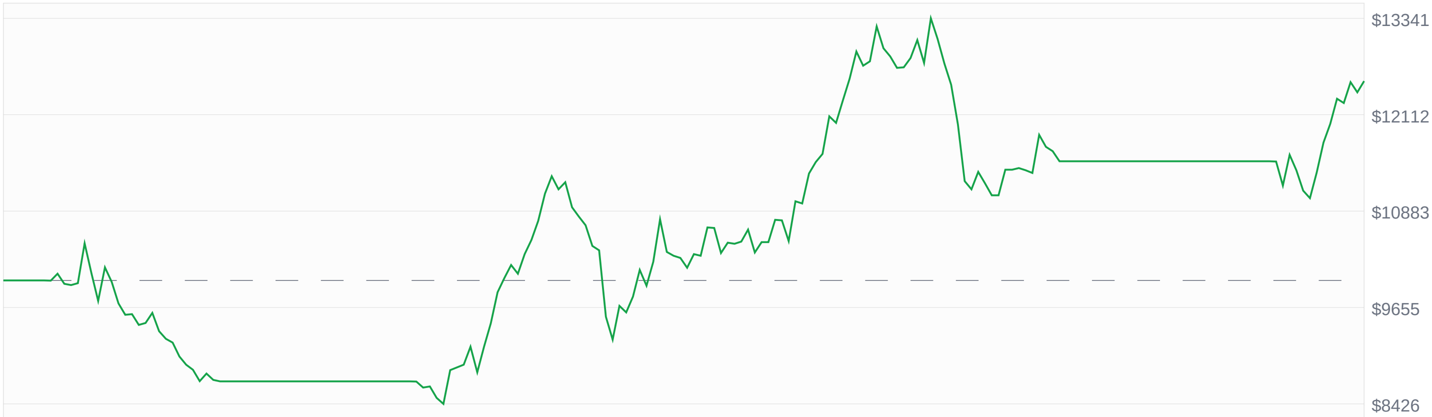
BACKTEST REPORT

Backtest #35818 · ASC · EVO_EVOEVOEVOE_v2039

ROI	Sharpe	Win Rate	Max Drawdown
+25.37%	1.07	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2039 strategy on ASC generated a +25.37% ROI but executed only three trades, creating a severe statistical sample size that invalidates the 1.07 Sharpe ratio and 66.7% win rate. A 17.18% maximum drawdown indicates significant volatility exposure relative to the narrow dataset, making these performance metrics unreliable for institutional deployment. The strategy likely captured a specific short-term anomaly rather than a robust alpha, as low trade frequency prevents assessment of consistency across market regimes. We must immediately expand the backtest horizon or adjust parameters to generate a statistically significant sample before live allocation.

ADDITIONAL METRICS

CAGR	**25.37%**
Sortino Ratio	**0.99**
Turnover	**6.30x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12540.27**