LATINOS TRADING

BACKTEST REPORT

Backtest #38497 · ASC · EVO_EVOEVOEVOE_v817

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_v817 backtest on ASC delivered an 18.35% return with a 66.7% win rate, yet the statistical power is critically low due to only three executed trades. A maximum drawdown of 17.18% suggests significant volatility exposure, while the Sharpe ratio of 0.82 indicates suboptimal risk-adjusted performance relative to the sample size. Confidence in these metrics is negligible, as three data points cannot reliably model market regimes or tail risk for this asset class. The immediate next step is to expand the backtesting window to at least 500 historical trades to validate the strategy's robustness and true risk profile.

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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