# LATINOS TRADING

## BACKTEST REPORT

Backtest #38700 · ASC · EVO_EVOEVOEVOE_v848

| 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_v848 strategy delivered an 18.35% ROI on ASC with a 66.7% win rate, yet the statistical significance is critically weak given only three total trades. A 17.18% maximum drawdown suggests significant volatility exposure that the current sample size cannot adequately validate. The 0.82 Sharpe ratio indicates suboptimal risk-adjusted returns, likely due to overfitting on a narrow data window rather than robust alpha generation. We must expand the backtest window to at least 500 trades to confirm if this performance is sustainable or a statistical outlier. Proceed with out-of-sample testing before deploying live capital.

## 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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