LATINOS TRADING

BACKTEST REPORT

Backtest #44626 · ASC · EVO_EVOEVOEVOE_v2340

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 ASC backtest for EVO_EVOEVOE_v2340 shows an 18.35% ROI and a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant. A maximum drawdown of 17.18% highlights substantial volatility risk that the current strategy fails to mitigate effectively. With a Sharpe ratio of 0.82, the strategy lacks the robustness required for institutional deployment. We must expand the sample size through extended historical simulation or parameter optimization before finalizing the logic. This approach ensures that observed performance reflects genuine edge rather than random noise.

ADDITIONAL METRICS

CAGR	**18.35%**
Sortino Ratio	**0.76**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11838.67**