LATINOS TRADING

BACKTEST REPORT

Backtest #53243 · ASC · EVO_EVOEVOEVOE_v1730

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_EVOEVOE_v1730 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the statistical validity is critically compromised by only three executed trades. A single outlier loss inflated the maximum drawdown to 17.18%, rendering the 0.82 Sharpe ratio unreliable due to insufficient sample size. The strategy likely overfits to ASC's recent volatility rather than capturing robust market alpha, as evidenced by the extreme sensitivity to small trade counts. We must expand the backtest horizon or test on correlated assets to confirm edge 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**