LATINOS TRADING

BACKTEST REPORT

Backtest #57170 · ASC · EVO_EVOEVOEVOE_v2368

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_v2368 backtest on ASC shows an 18.35% return with a 66.7% win rate, yet the statistical significance is negligible given only three total trades executed. A Sharpe ratio of 0.82 suggests moderate risk-adjusted returns, but the 17.18% maximum drawdown indicates substantial volatility exposure that a small sample size cannot properly quantify. We lack confidence in generalizing this performance to live markets without a robust sample to validate the strategy's robustness against different market regimes. Next, we must run a walk-forward analysis on ASC to determine if the strategy adapts to changing volatility or if it relies on a single outlier event. This approach will reveal whether the observed profits are a product of a

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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