LATINOS TRADING

BACKTEST REPORT

Backtest #49740 · ASC · EVO_EVOEVOEVOE_v2284

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_v2284 strategy delivered an 18.35% ROI on ASC with a 66.7% win rate, but the sample size of only three trades creates severe statistical noise that invalidates the 0.82 Sharpe ratio. The 17.18% maximum drawdown suggests significant volatility exposure not yet validated by historical frequency, making the positive returns potentially an outlier rather than a robust edge. Institutional confidence remains low until the strategy generates a minimum of 100 trades to stabilize variance and confirm risk-adjusted performance. The immediate priority is expanding the backtest horizon to include multiple market cycles or adjusting parameters to force higher trade frequency. We should re-run the simulation with a wider

ADDITIONAL METRICS

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