LATINOS TRADING

BACKTEST REPORT

Backtest #51988 · ASC · EVO_EVOEVOEVOE_v742

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_v742 strategy delivered an 18.35% ROI on ASC, driven by a 66.7% win rate, yet the sample of only three trades renders the Sharpe ratio of 0.82 statistically insignificant for institutional deployment. A maximum drawdown of 17.18% suggests high volatility, where a single loss would have erased most of the generated alpha. Without sufficient trade volume, these metrics reflect noise rather than robust edge, making any performance projection unreliable. I recommend expanding the backtest window or adjusting parameters to generate at least 50 trades before validating the strategy further.

ADDITIONAL METRICS

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