

LATINOS TRADING

BACKTEST REPORT



Backtest #50502 · 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_EVOEVOEVOE_v1730 strategy generated an 18.35% ROI on ASC, yet the 66.7% win rate and 0.82 Sharpe ratio lack statistical significance due to only three executed trades. A maximum drawdown of 17.18% indicates substantial volatility risk that the current sample size cannot reliably measure. The results suggest the edge is unproven, as high returns on such a thin dataset often reflect outlier luck rather than a robust alpha. We must expand the backtest window or adjust parameters to generate sufficient trade volume 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