

LATINOS TRADING

BACKTEST REPORT



Backtest #44092 · ASC · EVO_EVOEVOEVOE_v1785

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_v1785 strategy generated an 18.35% return on ASC, but the statistical validity is compromised by only three executed trades. While the win rate of 66.7% and a 0.82 Sharpe ratio suggest positive expectancy, the maximum drawdown of 17.18% indicates significant volatility risk. Such a small sample size prevents us from confidently generalizing performance across different market regimes. We must expand the backtest window or adjust parameters to accumulate sufficient trade data 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