LATINOS TRADING

BACKTEST REPORT

Backtest #55036 · ASC · EVO_EVOEVOEVOE_v1780

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_v1780 strategy on ASC delivered an 18.35% ROI with a 66.7% win rate, yet the 17.18% max drawdown and meager 3 trades severely undermine statistical confidence. A Sharpe ratio of 0.82 suggests marginal risk-adjusted returns that are insufficient for institutional deployment given the extreme sample size. The strategy likely failed to account for variance in a low-frequency regime, resulting in a performance curve that is not representative of live market conditions. Immediate next steps require stress-testing the logic across multiple market regimes and expanding the sample size before any capital allocation.

ADDITIONAL METRICS

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