

LATINOS TRADING

BACKTEST REPORT



Backtest #56485 · ASC · EVO_EVOEVOE_v778

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_EVOEVOE_v778 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the results lack statistical significance due to only three trades executed. A Sharpe ratio of 0.82 indicates moderate risk-adjusted returns, but the 17.18% maximum drawdown exposes substantial volatility in this short sample. The strategy appears to capture trend momentum effectively, though the narrow trade history prevents reliable assessment of performance under diverse market regimes. To validate the approach, run a forward-looking simulation on ASC with increased trade frequency parameters to assess robustness.

ADDITIONAL METRICS

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