LATINOS TRADING

BACKTEST REPORT

Backtest #40536 · ASC · EVO_EVOEVOEVOE_v2382

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_v2382 strategy generated an 18.35% ROI on ASC, yet the 17.18% drawdown exposes significant volatility risk given the shallow sample size of only three trades. While the 66.7% win rate suggests positive directional bias, a Sharpe ratio of 0.82 indicates the returns are not yet statistically robust enough to justify live capital allocation. The strategy likely overfits to recent noise rather than capturing persistent market inefficiencies, as evidenced by the low trade count relative to the performance metric. We must expand the sample size through forward testing or stricter entry filters before considering deployment.

ADDITIONAL METRICS

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

Generated 2026-08-31T05:53:34Z · latinostrading.com