

LATINOS TRADING

BACKTEST REPORT



Backtest #47705 · ASC · EVO_EVOEVOEVOE_v867

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_v867 backtest on ASC shows a 18.35% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three trades executed. A maximum drawdown of 17.18% indicates substantial volatility risk that the current sample size cannot reliably quantify or predict. The Sharpe ratio of 0.82 suggests mediocre risk-adjusted returns relative to the high drawdown potential observed. Expanding the backtest with an extended time horizon or adding a volatility filter is the necessary next step to validate strategy robustness.

ADDITIONAL METRICS

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