LATINOS TRADING

BACKTEST REPORT

Backtest #50502 · ASC · EVO_EVOEVOEVOE_v1730

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_v1730 strategy generated an 18.35% ROI on ASC, yet the 66.7% win rate and 0.82 Sharpe ratio lack statistical significance due to only three executed trades. A maximum drawdown of 17.18% indicates substantial volatility risk that the current sample size cannot reliably measure. The results suggest the edge is unproven, as high returns on such a thin dataset often reflect outlier luck rather than a robust alpha. We must expand the backtest window or adjust parameters to generate sufficient trade volume 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**

Generated 2026-09-01T11:29:44Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.