LATINOS TRADING

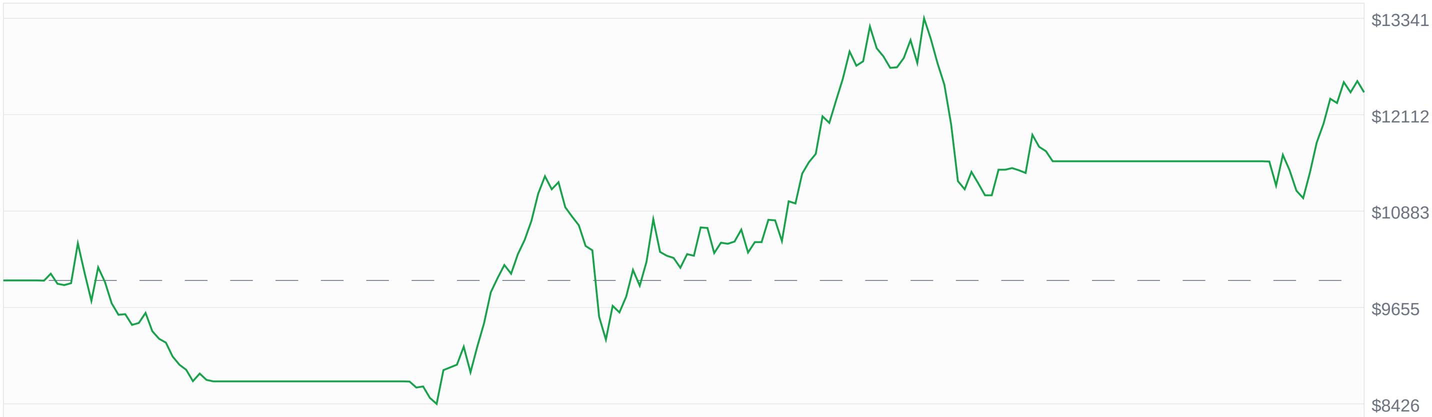
BACKTEST REPORT

Backtest #36390 · ASC · EVO_EVOEVOEVOE_v2164

ROI	Sharpe	Win Rate	Max Drawdown
+23.94%	1.02	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2164 backtest on ASC shows a 23.94% ROI with a 66.7% win rate, yet the sample of just three trades creates high statistical noise that limits confidence in these metrics. Despite a manageable 17.18% maximum drawdown, the low trade count prevents a reliable assessment of risk consistency and strategy robustness. The 1.02 Sharpe ratio suggests modest risk-adjusted returns, but this figure is highly sensitive to the few outliers inherent in such a small dataset. I recommend expanding the backtest window or adjusting parameters to generate sufficient trade data before deploying live capital. This approach will validate whether the observed alpha is genuine or a result of overfitting to a minimal sample size.

ADDITIONAL METRICS

CAGR	**23.94%**
Sortino Ratio	**0.95**
Turnover	**6.29x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12397.23**

Generated 2026-08-25T12:17:24Z · latinostrading.com