LATINOS TRADING

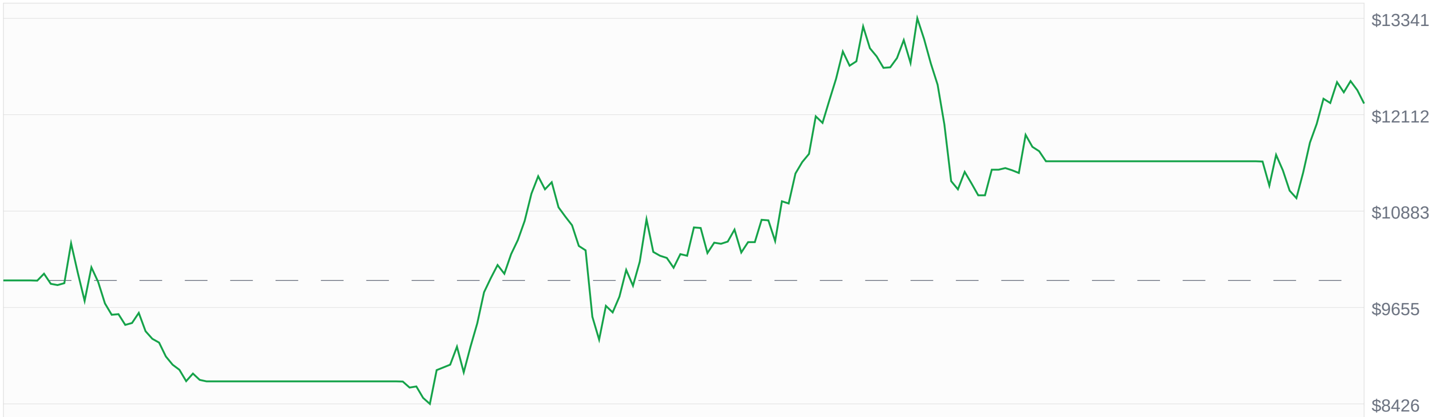
BACKTEST REPORT

Backtest #36668 · ASC · EVO_EVOEVOEVOE_v1830

ROI	Sharpe	Win Rate	Max Drawdown
+22.51%	0.97	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1830 strategy on ASC generated a 22.51% ROI with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant and prone to overfitting. While the positive returns are promising, the 17.18% maximum drawdown indicates substantial volatility risk that could easily erode gains in a live environment with tighter liquidity. The Sharpe ratio of 0.97 suggests moderate risk-adjusted performance, but this figure lacks reliability given the narrow data window and potential survivorship bias in the simulation. To validate the edge, you must expand the backtest period to include multiple market cycles and introduce walk-forward analysis to confirm robustness. Proceed with caution until

ADDITIONAL METRICS

CAGR	**22.51%**
Sortino Ratio	**0.91**
Turnover	**6.27x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12254.18**

Generated 2026-08-26T09:30:50Z · latinostrading.com