LATINOS TRADING

BACKTEST REPORT

Backtest #33228 · ASC · EVO_GG1RSISNIP_v234

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v234 strategy on ASC delivered a 24.89% ROI with a 1.05 Sharpe ratio, yet the statistical validity is critically compromised by only three total trades. A 66.7% win rate and 17.18% maximum drawdown are misleading without sufficient sample size to confirm edge stability or calculate standard deviation reliably. While the profit factor suggests positive expectancy, the high volatility relative to the low trade count indicates significant overfitting risk or insufficient market data coverage. We must execute a live forward test or expand the lookback period to validate whether this alpha persists beyond a single outlier sequence.

ADDITIONAL METRICS

CAGR	**24.89%**
Sortino Ratio	**0.97**
Turnover	**6.30x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12492.59**

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