LATINOS TRADING

BACKTEST REPORT

Backtest #33457 · ASC · EVO_GG1RSISNIP_v907

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_v907 strategy on ASC generated a +24.89% ROI with a 66.7% win rate, yet the statistical significance is critically compromised by only 3 total trades. A Sharpe ratio of 1.05 and a max drawdown of 17.18% suggest potential viability, but such a high drawdown on a minimal sample size indicates severe overfitting risk rather than robust edge. We cannot confidently validate the strategy's edge without expanding the sample size, as current results may merely reflect random noise rather than a sustainable alpha. The immediate next step is to run a walk-forward analysis on a larger historical dataset to verify if the performance holds across different market regimes. This approach is strictly for educational analysis and does not

ADDITIONAL METRICS

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