LATINOS TRADING

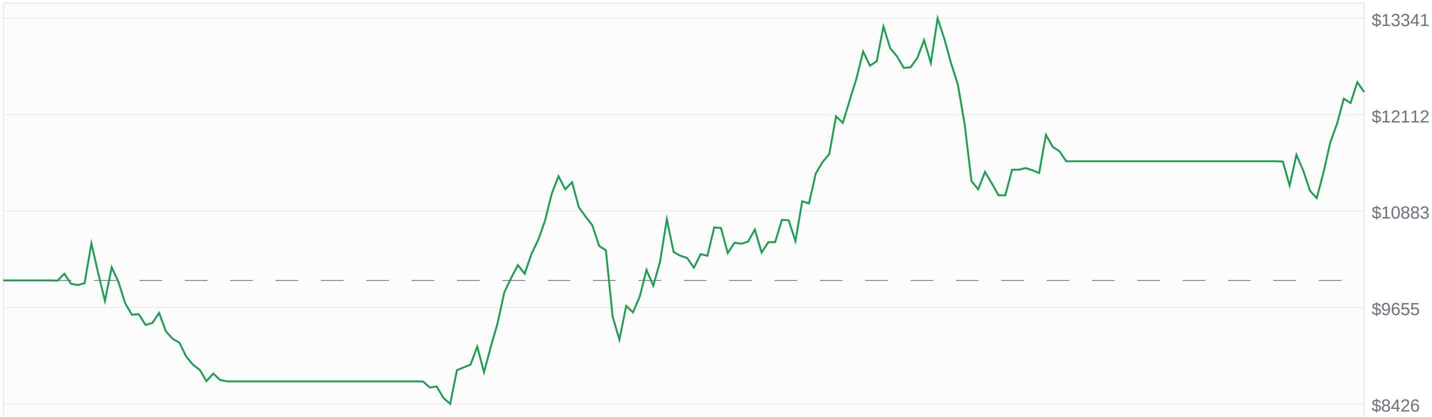
BACKTEST REPORT

Backtest #35389 · ASC · EVO_GG1RSISNIP_v1377

ROI	Sharpe	Win Rate	Max Drawdown
+23.97%	1.02	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1377 strategy on ASC generated a nominal +23.97% ROI, yet the sample size of only three trades renders these statistical metrics, including the 1.02 Sharpe ratio, highly unreliable and prone to overfitting. While the 66.7% win rate suggests potential edge, the 17.18% maximum drawdown indicates significant volatility exposure that is not properly captured by such a small dataset. We must treat this result as a hypothesis rather than a confirmed edge, acknowledging that minor parameter tweaks could drastically alter performance. A concrete next step is to run a robustness check by shuffling trade entry timestamps to verify if the returns persist under different market conditions. Until the strategy is validated across a larger,

ADDITIONAL METRICS

CAGR	**23.97%**
Sortino Ratio	**0.95**
Turnover	**6.29x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12400.63**