LATINOS TRADING

BACKTEST REPORT

Backtest #49304 · ASC · EVO_GG1RSISNIP_v69

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v69 backtest on ASC shows an 18.35% ROI, yet the 17.18% max drawdown and mere three trades reveal severe overfitting risk. With only three executions, statistical confidence is negligible, rendering the 0.82 Sharpe ratio and 66.7% win rate unreliable for live deployment. The strategy likely capitalized on a specific, non-recurring price anomaly rather than a robust edge. Next, expand the sample size by testing across multiple years of data to verify consistency before risking capital.

ADDITIONAL METRICS

CAGR	**18.35%**
Sortino Ratio	**0.76**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11838.67**

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