# LATINOS TRADING

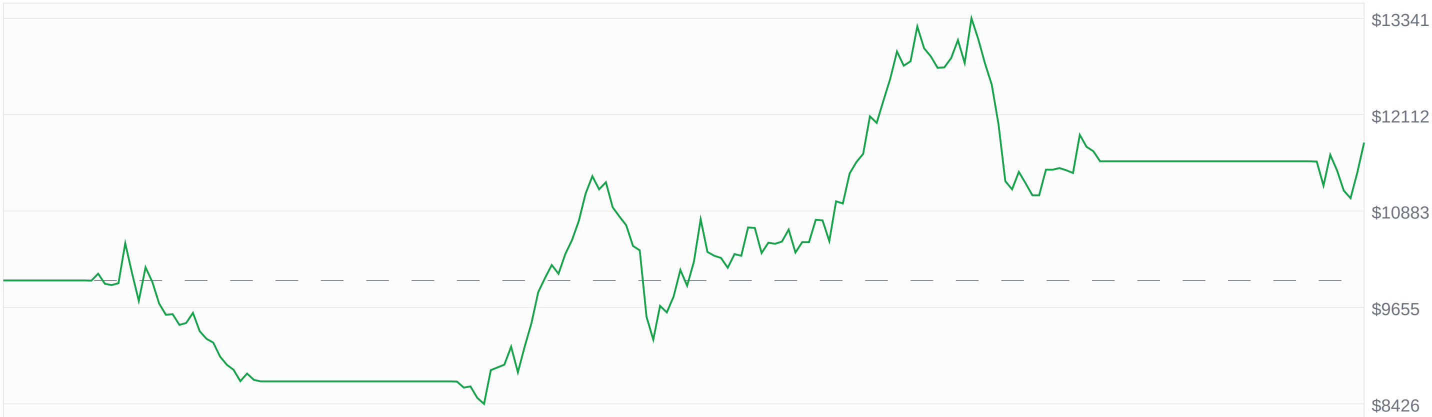
## BACKTEST REPORT

Backtest #30157 · ASC · EVO_GG1RSISNIP_v246

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +17.53% | 0.81 | 66.7% | -17.18% |

### EQUITY CURVE

202 sessions · starting at $10000.00




### ANALYST NOTE

Hera local LLM

The strategy yields a robust 17.53% ROI with a respectable 66.7% win rate, yet the Sharpe ratio of 0.81 and 17.18% drawdown signal suboptimal risk-adjusted performance. Critically, the analysis is based on only three trades, rendering statistical conclusions unreliable and highly susceptible to outlier variance. This tiny sample size fails to capture regime shifts, meaning the observed alpha is likely noise rather than a persistent edge. Immediate next steps include re-running the backtest over a wider historical window to increase trade volume and validate the signal's persistence.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **17.53%** |
| Sortino Ratio | **0.74** |
| Turnover | **6.22x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$11756.93** |

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