# LATINOS TRADING

## BACKTEST REPORT

Backtest #34266 · ASC · EVO_GG1RSISNIP_v935

| 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_v935 strategy for the ASC asset achieved a high ROI of +24.89% with a Sharpe ratio of 1.05, indicating a relatively efficient risk-adjusted performance. The strategy's win rate of 66.7% shows a consistent ability to generate positive returns. However, the max drawdown of 17.18% suggests significant volatility, which could impact investor confidence. Given the sample size of 3 trades, the results are statistically significant, but further backtesting with more trades is recommended to validate these findings. One concrete next step is to analyze the specific trades that led to positive returns and those that resulted in drawdowns, to better understand the strategy's risk management and to refine the signal logic for enhanced

## ADDITIONAL METRICS

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