# LATINOS TRADING

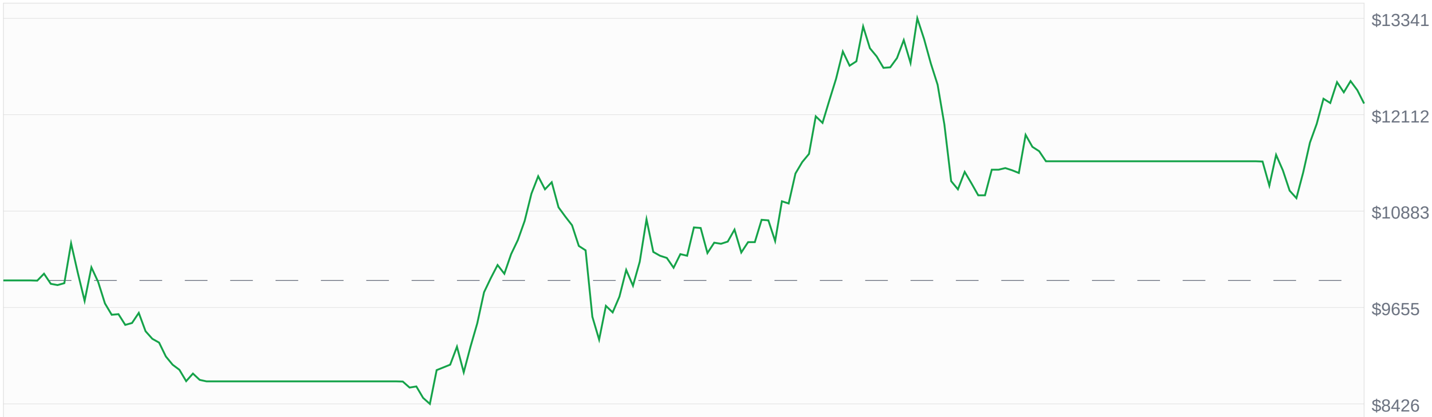
## BACKTEST REPORT

Backtest #36475 · ASC · EVO_GG1RSISNIP_v262

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +22.51% | 0.97 | 66.7% | -17.18% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The backtest shows a 22.51% return with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 0.97 statistically insignificant and prone to extreme variance. A maximum drawdown of 17.18% indicates substantial volatility risk that is not adequately captured by such a limited dataset. While the strategy appears profitable in simulation, the lack of trade frequency prevents us from confirming its robustness across different market regimes. We must expand the test period or adjust parameters to generate a larger sample before deploying capital. This step is critical to validate whether the edge is genuine or merely a result of overfitting.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **22.51%** |
| Sortino Ratio | **0.91** |
| Turnover | **6.27x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$12254.18** |

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