# LATINOS TRADING

## BACKTEST REPORT

Backtest #37570 · ASC · EVO_GG1RSISNIP_v274

| 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_v274 strategy on ASC generated a nominal 18.35% return with a 66.7% win rate, yet the 0.82 Sharpe ratio indicates mediocre risk-adjusted performance. The single biggest flaw is the sample size of only three trades, which renders the statistical confidence insufficient to validate the observed metrics. A 17.18% maximum drawdown suggests significant volatility exposure that the current parameters failed to mitigate effectively. We must expand the backtest horizon to at least 100 trades to establish robust statistical significance before deploying live 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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