# LATINOS TRADING

## BACKTEST REPORT

Backtest #39133 · ASC · EVO_GG1RSISNIP_v1029

| 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_v1029 strategy generated an 18.35% return on ASC with a 66.7% win rate, yet the statistical significance remains low due to only three completed trades. A maximum drawdown of 17.18% coupled with a Sharpe ratio of 0.82 indicates that recent gains are heavily offset by volatility risk rather than consistent alpha. This performance suggests the signal logic captures short-term moves but lacks robustness against sudden market reversals on this specific timeframe. To validate the edge, I must expand the backtest window to include more data points and test the parameters across different market regimes.

### ADDITIONAL METRICS

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