# LATINOS TRADING

## BACKTEST REPORT

Backtest #45345 · ASC · EVO_GG1RSISNIP_v215

| 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_v215 strategy on ASC shows an 18.35% return with a 66.7% win rate, yet the sample size of three trades renders the 0.82 Sharpe ratio statistically insignificant. A 17.18% maximum drawdown indicates high volatility exposure that is not yet smoothed by sufficient data points. We must expand the backtest horizon or increase trade frequency to validate whether the alpha is robust or merely a lucky outlier. The next step is to run a stress test with a wider parameter grid to confirm if this edge holds 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** |

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