# LATINOS TRADING

## BACKTEST REPORT

Backtest #27670 · ASC · EVO_EVOEVOEVOE_v2040

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +18.76% | 0.86 | 66.7% | -16.91% |

### EQUITY CURVE

202 sessions · starting at $9997.00


### ANALYST NOTE

Hera local LLM

The strategy generated an 18.76% return with a 66.7% win rate, yet the 0.86 Sharpe ratio and 16.91% drawdown indicate suboptimal risk-adjusted performance. With only three trades, the sample size is statistically insignificant, making these results unreliable for live deployment. The high drawdown relative to the sample size suggests high variance rather than robust edge. I recommend running a 1,000-trade Monte Carlo simulation to validate the signal's consistency.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **18.76%** |
| Sortino Ratio | **0.77** |
| Turnover | **6.05x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$11876.09** |

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