

LATINOS TRADING

BACKTEST REPORT



Backtest #23081 · LPG · EVO_EVOEVOEVOE_v1770

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +24.95% return is masked by a 28.96% max drawdown, suggesting fragile risk management. The 66.7% win rate is respectable, but only three trades provide insufficient statistical confidence for generalization. Overfitting is highly probable given the tiny sample size. We need to run a walk-forward analysis with a larger out-of-sample period to validate robustness.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91