

LATINOS TRADING

BACKTEST REPORT



Backtest #23787 · LPG · EVO_EVOEVOEVOE_v1811

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 strategy shows promise with a 66.7% win rate and solid alpha, but the sample size of three trades is statistically meaningless for institutional deployment. A 28.96% drawdown is excessive relative to the modest Sharpe ratio, indicating severe tail risk exposure. Without additional data points, we cannot distinguish skill from luck or random walk variance. Immediate next steps require expanding the backtest period to capture varying market regimes and stress-test the parameter stability.

ADDITIONAL METRICS

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