

LATINOS TRADING

BACKTEST REPORT



Backtest #3120 · LPG · EVO_EVOEVOEVOE_v1858

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 delivered a 24.95% ROI with a 0.94 Sharpe ratio, though a 66.7% win rate masks a critical flaw: only three total trades render these results statistically insignificant. While capital grew to \$12,498.91, the 28.96% maximum drawdown reveals severe concentration risk that undermines the seemingly healthy efficiency metrics. Given the tiny sample size, the observed edge is likely noise rather than a robust signal. We must expand the backtest window or increase position frequency to achieve statistical confidence before considering live deployment.

ADDITIONAL METRICS

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