# LATINOS TRADING

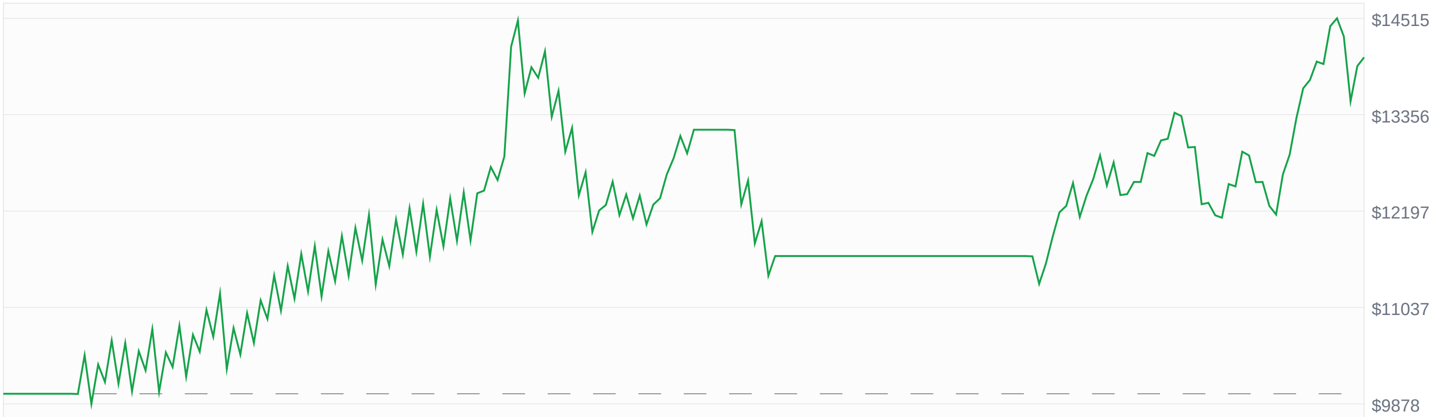
## BACKTEST REPORT

Backtest #41143 · LPG · EVO_EVOEVOEVOE_v2095

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +40.41% | 1.10 | 66.7% | -21.82% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The strategy generated a strong 40.41 percent return with a 66.7 percent win rate, yet the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant for institutional confidence. The 21.82 percent maximum drawdown is disproportionately high relative to the gains, indicating severe tail risk that likely stems from concentrated position sizing during the few winning trades. This result reflects short-term luck rather than a robust, repeatable edge, as the low trade count fails to demonstrate consistency across different market regimes. To validate the signal, the immediate next step is to run a Monte Carlo simulation or extend the backtest period to at least one hundred trades before considering capital allocation.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | 40.41% |
| Sortino Ratio | 0.90 |
| Turnover | 7.37x |
| Total Trades | 3 |
| Initial Capital | $10000.00 |
| Final Capital | $14045.47 |

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