

LATINOS TRADING

BACKTEST REPORT



Backtest #5089 · LPG · EVO_EVOEVOEVOE_v1917

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 backtest shows a 24.95% ROI with a 0.94 Sharpe and 66.7% win rate, but only 3 trades undermine statistical confidence severely. The 28.96% max drawdown is disproportionately high relative to the sample size and suggests vulnerability to tail risk. While the strategy appears profitable, the results are not statistically significant enough to validate the edge. A concrete next step is running a walk-forward analysis with a larger out-of-sample dataset to confirm robustness before any 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