LATINOS TRADING

BACKTEST REPORT

Backtest #5989 · LPG · EVO_WEBIDEA_v1645

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 yielded a robust 24.95% return with a respectable Sharpe ratio, yet the win rate masks severe risk exposure evident in the nearly 29% maximum drawdown. The critical flaw lies in the sample size of only three trades, rendering these statistics statistically insignificant and vulnerable to random variance rather than genuine edge. Relying on such sparse data for capital allocation is dangerous, as the high drawdown suggests potential vulnerability to adverse market conditions not captured in this narrow window. Immediate next steps must involve rigorous parameter optimization and expanding the backtest period to ensure the signal logic holds up across diverse market regimes and a larger trade count.

ADDITIONAL METRICS

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

Generated 2026-08-14T07:48:34Z · latinostrading.com