

LATINOS TRADING

BACKTEST REPORT



Backtest #23084 · LPG · EVO_EVOEVOEVOE_v1770

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 24.95% ROI and 66.7% win rate are undermined by a severe n=3 sample, rendering Sharpe 0.94 and 28.96% drawdowns statistically meaningless rather than indicative of edge. With only three trades, the strategy cannot be validated against varying market regimes or transaction cost assumptions. This is a single data point, not a robust signal. I recommend expanding the backtest window to at least 50 trades before drawing any conclusions about the EVO_EVOEVOEVOE_v1770 strategy's viability.

ADDITIONAL METRICS

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