

LATINOS TRADING

BACKTEST REPORT



Backtest #23790 · LPG · EVO_EVOEVOEVOE_v1811

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 on a 66.7% win rate masks a dangerously high 28.96% drawdown relative to only three trades, rendering the Sharpe ratio of 0.94 statistically meaningless. With such a tiny sample, the results lack confidence and are likely driven by variance rather than a robust edge. You need at least 50-100 trades to validate the strategy's stability. Run a walk-forward optimization to stress-test the parameters before deploying capital.

ADDITIONAL METRICS

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