

LATINOS TRADING

BACKTEST REPORT



Backtest #23800 · LPG · EVO_EVOEVOEVOE_v1816

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 captured a 24.95% gain with a 66.7% win rate, yet the 28.96% maximum drawdown signals extreme per-trade risk. A sample size of three trades offers negligible statistical confidence, making the 0.94 Sharpe ratio a fragile metric vulnerable to variance. This performance reflects a single favorable regime rather than a robust, repeatable edge. You must expand the backtest to 50+ trades to validate whether the signal logic holds under different market conditions before any live allocation.

ADDITIONAL METRICS

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